

CME Inc. ACS/GUS API Message Type Specifications

September 2002

Function	Message Code	Action	Firm receiving message	Confirm Type	MQ - setting needed in GUS	When message is created
<b>ORDERS</b>						
	GSA	Add	Exec	Confirm	1. Confirm message type = 'y' or 'b'	1. When trade (RTH/GBX) is marked for GUS and loaded to GUS
					2. Exec firm confirm order = 'y' or 'b'	2. When order is memoadded
<b>ALLOCATE</b>						
	GAA	Add	Carry	Alert	1. Alert message type = 'y' or 'b'	1. When allocating through API
					2. Carry firm alert allocate = 'y' or 'b'	2. When executing firm specifies frgn firm on trade
						3. When executing firm specifies 'giveup' of whole order from order screen
						4. When executing firm allocates giveup from GUS allocation screen
	GAA	Chg	Carry	Alert	1. Alert message type = 'y' or 'b'	1. When executing firm changes allocation though API
					2. Carry firm alert allocate = 'y' or 'b'	2. When executing firm changes allocation from GUS allocation screen
						3. When grouping giveup quantities to carry firm (from GUS loader)
	GAA	Del	Carry	Alert	1. Alert message type = 'y' or 'b'	1. When executing firm deletes allocation though API
					2. Carry firm alert allocate = 'y' or 'b'	2. When executing firm deletes allocation from GUS allocation screen
	GAC	Add	Exec	Confirm	1. Confirm message type = 'y' or 'b'	1. When allocating through API
					2. Executing firm confirm allocate = 'y' or 'b'	2. When specifying frgn firm on trade
						3. When 'giveup' of whole order from order screen
						4. When allocating giveup from allocation screen
						5. When changing carry firm on rejected, pending or carry released allocation using on-line screens or API
	GAC	Chg	Exec	Confirm	1. Confirm message type = 'y' or 'b'	1. When changing account, fee or cti on allocation though API
					2. Executing firm confirm allocate = 'y' or 'b'	2. When changing account, fee or cti on allocation from allocation screen
						3. When grouping giveup quantities to carry firm (from GUS loader)
	GAC	Del	Exec	Confirm	1. Confirm message type = 'y' or 'b'	1. When deleting allocation though API
					2. Executing firm confirm allocate = 'y' or 'b'	2. When deleting allocation from GUS allocation screen
						3. When changing carry firm on rejected, pending or carry released allocation using on-line screens or API
<b>ACCEPT</b>						
	GCA	Chg	Exec	Alert	1. Alert message type = 'y' or 'b'	1. When Carry firm accepts allocation through API
					2. Executing alert accept = 'y' or 'b'	2. When Carry firm accepts allocation through GUS
						3. When an allocation matches an auto-acceptance rule defined.
	GCC	Chg	Carry	Confirm	1. Confirm message type = 'y' or 'b'	1. When accepting allocation through API
					2. Carrying firm confirm accept = 'y' or 'b'	2. When accepting allocation through GUS
						3. When an allocation matches an auto-acceptance rule defined.
<b>REJECT</b>						
	GJA	Chg	Exec	Alert	1. Alert message type = 'y' or 'b'	1. When Carry firm rejects allocation through API
					2. Executing firm alert reject = 'y' or 'b'	2. When Carry firm rejects allocation through GUS
	GJC	Chg	Carry	Confirm	1. Confirm message type = 'y' or 'b'	1. When rejecting allocation through API
					2. Carrying firm confirm reject = 'y' or 'b'	2. When rejecting allocation through GUS
<b>INITIATE RELEASE</b>						
	GRA	Chg	Exec	Alert	1. Confirm message type = 'y' or 'b'	1. When carry firm initiates a release through on-line screens or through API.
					2. Carrying firm confirm init rel = 'y' or 'b'	2. When carry firm rejects or releases an auto-accepted allocation within 1st hour through on-line screens or API.
	GRC	Chg	Carry	Confirm	1. Alert message type = 'y' or 'b'	1. When carry firm initiates a release through on-line screens or through API.

					2. Executing firm alert init rel = 'y' or 'b'	2. When carry firm rejects or releases an auto-accepted allocation within 1st hour through on-line screens or API.
<b>ACCEPT RELEASE</b>						
	GLA	Chg	Carry	Alert	1. Confirm message type = 'y' or 'b'	1. When exec firm accepts the carry release on line or by sending a GL message thru API
					2. Executing firm confirm conf rel = 'y' or 'b'	
	GLC	Chg	Exec	Confirm	1. Alert message type = 'y' or 'b'	1. When exec firm accepts the carry release on line or by sending a GL message thru API
					2. Carrying firm alert conf rel = 'y' or 'b'	
<b>INITIATE REVERSAL</b>						
	GIA	Chg	Carry	Alert	1. Confirm message type = 'y' or 'b'	1. When executing firm initiates reversal for processed allocation.
					2. Executing firm confirm init rev = 'y' or 'b'	2. When executing firm gives-up an order marked as reversal.
						3. When exec firm allocates giveup for order marked as reversal.
	GIC	Chg	Exec	Confirm	1. Alert message type = 'y' or 'b'	1. When executing firm initiates reversal for processed allocation.
					2. Carrying firm alert init rev = 'y' or 'b'	2. When executing firm gives-up an order marked as reversal.
						3. When exec firm allocates giveup for order marked as reversal.
<b>CONFIRM REVERSAL</b>						
	GVA	Chg	Exec	Alert	1. Confirm message type = 'y' or 'b'	1. When carry firm accepts allocation marked as pending reversal.
					2. Carrying firm confirm conf rev = 'y' or 'b'	2. When carry firm has auto-acceptance rule defined
	GVC	Chg	Carry	Confirm	1. Alert message type = 'y' or 'b'	1. When carry firm accepts allocation marked as pending reversal.
					2. Executing firm alert conf rev = 'y' or 'b'	2. When carry firm has auto-acceptance rule defined