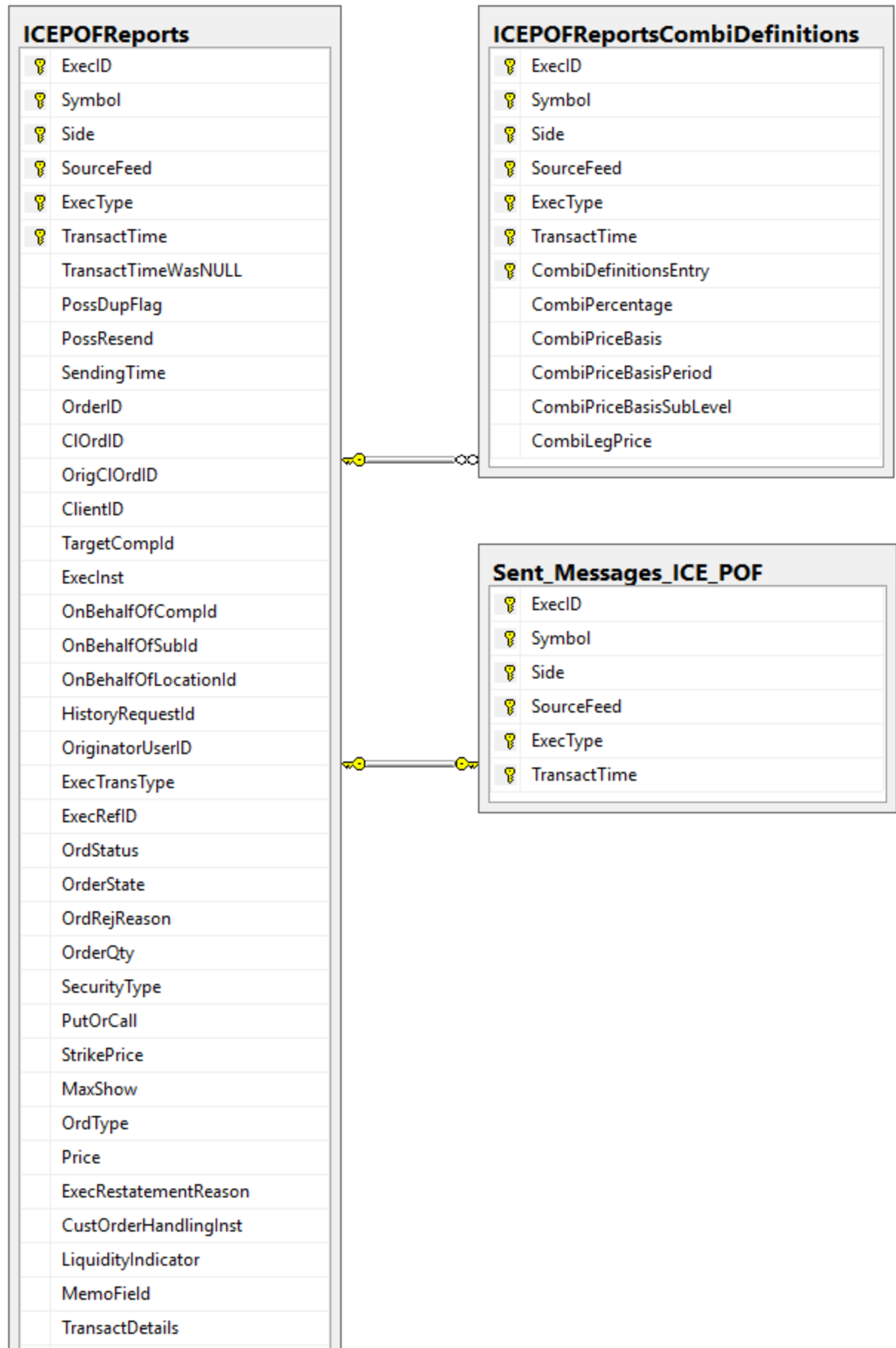


ICE Private Order Feed to Database

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Database Schema

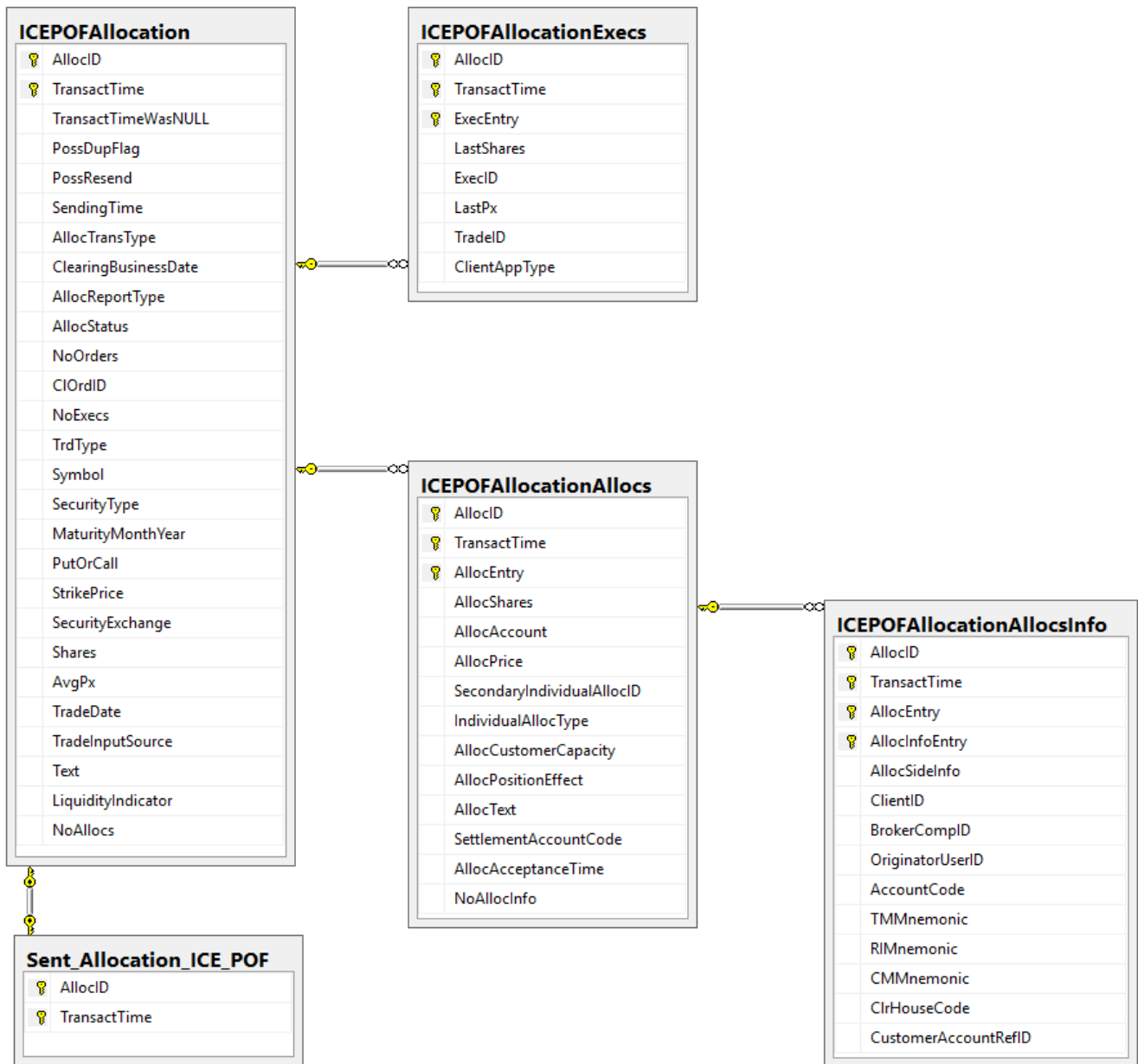
Execution Report (MsgType = "8")



NumberOfCycles
SequenceWithinMillis
ClientAppType
CustClearingVenue
TrdType
TimeInForce
PositionEffect
LeavesQty
CumQty
AvgPx
LastQty
LastPx
LastParPx
MultiLegReportingType
SecondaryExecID
CrossID
CrossType
ClearingFirm
ClearingAccount
StartDate
EndDate
AccountCode
CustomerAccountRefID
CrossExecutionType
DeliveryStartDate
DeliveryEndDate
LocationCode
MeterNumber
LeadTime
ReasonCode
DayRate
Text
PriceType
StopPx
ExpireDate
ExpireTime
LinkExecID
BrokerCompID
BrokerCompName
BrokerUserID
DeleteReason

QuoteRespID
WaiverIndicator
ImpliedIndicator
CTICode
DirectElectronicAccess
TradingCapacity
LiquidityProvision
CommodityDerivIndicator
InvestmentDecision
ExecutionDecision
ClientIDCode
MiFIDID
MemberName
CounterpartyTraderID
CounterpartyCompID
ContraFirm
ComplianceID
NumOfCombiDefinitions
TermsQualityComments
NoLegExecutions

Allocation Report (MsgType = "J")



ICE-to-Database mapping

Execution Report (MsgType = "8")

Table: ICEPOFReports

Usage: Table holds the summary of reported orders.

Fields			
Name	FIX tag	Req'd	Description
ExecID	17 (ExecID)	Y	<p><u>Key field.</u> Unique execution ID for this Execution Report.</p> <p>NOTE: The ExecID is only unique per side per market per trading session.</p>

Symbol	55 (Symbol)	Y	<u>Key field.</u> Market ID.
Side	54 (Side)	Y	<u>Key field.</u> Side of order. <i>Supported value(s):</i> 1 = Buy 2 = Sell
Source Feed	-	Y	<u>Key field.</u> Always set to 'ICE POF'.
ExecType	150 (ExecType)	Y	<u>Key field.</u> Indicates the reason for the Execution Report. <i>Supported value(s):</i> 0 = New 1 = Partial Fill 2 = Fill 4 = Canceled 5 = Replace 8 = Rejected D = Restated G = Trade Correct (Adapted from FIX 4.3) H = Trade Cancel (Adapted from FIX 4.3)
TransactTime	60 (TransactTime)	Y	<u>Key field.</u> Time the transaction represented by this Execution Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message. Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS(whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds. If TransactTime(60) tag isn't specified in the Execution Report, then the current time is inserted
TransactTimeWasNULL	-	N	N - the TransactTime field value was specified in the Execution Report Y - the TransactTime field value wasn't specified in the Execution Report (it has been generated by JS)
PossDupFlag	43(PossDupFlag)	N	Indicates possible retransmission of message with this sequence number
PossResend	97 (PossResend)	N	Indicates that message may contain information that has been sent under another sequence number.
SendingTime	52 (SendingTime)	Y	Date and time when report was received.
OrderID	37 (OrderID)	Y	Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). NOTE: The OrderID is only unique per side per market per trading session.
ClOrdID	11 (ClOrdID)	C	Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.)
OrigClOrdID	41 (OrigClOrdID)	C	ClOrdID (11) of the previous order as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests.
ClientID	109 (ClientID)	N	Company ID or Child Company ID if Multi-Company Trading.
TargetCompID	56 (TargetCompID)	Y	Identify receiving firm.
ExecInst	18 (ExecInst)	N	Please note that the data type is Char, not MultipleValueString. <i>Supported value(s):</i> G = All or None (AON)

OnBehalfOfCompId	115 (OnBehalfOfCompId)	N	Identifies firm originating message if the message was delivered by a third party. Optional for all orders for regulatory purposes. Alphanumeric characters only with " " delimiter.
OnBehalfOfSubId	116 (OnBehalfOfSubId)	N	Identifies specific message originator. Required for all orders for regulatory purposes. Alphanumeric characters only with " " delimiter.
OnBehalfOfLocationId	144 (OnBehalfOfLocationId)	N	Identifies specific message originator's location. Required for all orders for regulatory purposes. Alphanumeric characters only with " " delimiter.
HistoryRequestId	9415 (RequestId)	C	Provide on Execution Reports that are in response to a History Request.
OriginatorUserID	9139 (OriginatorUserID)	N	Trader ID that is registered in the ICE system and logged into the Trading System.
ExecTransType	20 (ExecTransType)	Y	Identifies transaction type. <i>Supported value(s):</i> 0 = New 1 = Cancel 2 = Correct
ExecRefID	19 (ExecRefID)	N	Reference identifier.
OrdStatus	39 (OrdStatus)	Y	Indicates overall status of order. <i>Supported value(s):</i> 0 = New 1 = Partial Fill 2 = Fill 4 = Canceled 5 = Replace 8 = Rejected
OrderState	9175 (OrderState)	N	Exchange defined order state. Please note that OrdStatus (Tag 39) should be used for the status of the order. <i>Supported value(s):</i> 0 = Active 1 = Inactive 2 = Withdrawn, 3 = Pending 4 = Consummated 5 = Pre-Open 6 = Elected
OrdRejReason	103 (OrdRejReason)	C	Code to identify reason for order rejection. <i>Supported value(s):</i> 1 = Unknown symbol 2 = Exchange closed (or Market Closed) 3 = Order exceeds limit 5 = Unknown Order 6 = Duplicate Order (e.g. duplicate ClOrdID) 9 = User Defined (more info in Text field) 11 = Unsupported order characteristic

Order Qty	38 (OrderQty)	N	Quantity ordered.
SecurityType	167 (SecurityType)	N	Indicates type of security.
PutOrCall	201 (PutOrCall)	C	Required if SecurityType (Tag 167) = 'OPT'.
Strike Price	202 (StrikePrice)	C	Strike Price for an Option. Required if SecurityType (Tag 167) = 'OPT'.
MaxShow	210 (MaxShow)	N	Maximum visible quantity of an order to market participants.
OrdType	40 (OrdType)	N	Order type. <i>Supported value(s):</i> 1 = Market 2 = Limit 3 = Stop (with Protection) 4 = Stop Limit
Price	44 (Price)	C	Price.
ExecRestateReason	378 (ExecRestateReason)	C	The reason for restatement. Required if ExecType (Tag 150) = 'D'. <i>Supported value(s):</i> 3 = Repricing of order
CustOrderHandlingInst	1031 (CustOrderHandlingInst)	N	Adapted from FIX 5.0. Please note the data type of String and not MultipleStringValue. <i>Supported value(s):</i> A = Phone simple B = Phone complex C = Vendor-provided Platform billed by Executing Broker (earlier FCM-provided screen) D = Other, including Other-provided Screen (earlier Other-provided screen) E = Client-provided platform controlled by FCM F = Client-provided platform direct to exchange G = Sponsored Access via Exchange API or FIX provided by Executing Broker (earlier FCM API or FIX) H = Premium Algorithmic Trading Provider billed by Executing Broker (earlier Algo Engine) J = Price at Execution (price added at Initial order entry, trading, middle office or time of give-up) K = Zero Commission W = Desk - Electronic X = Desk - Pit Y = Electronic (Preferred default value as per FIA usage guidelines. Not set as a default if not sent, earlier Client - Electronic) Z = Client - Pit
LiquidityIndicator	9120 (LiquidityIndicator)	C	Required if ExecType (Tag 150) = '1' or '2'. <i>Supported value(s):</i> A = Added Liquidity R = Remove Liquidity
MemoField	9121 (MemoField)	N	-
TransactDetails	9123 (TransactDetails)	N	Contains reference information when provided. For Basis Trades the format is: <SecurityID> <SecurityIDSource> <Price> <Reference>

NumberOfCycles	9022 (NumofCycles)	N	-
SequenceWithinMillis	9028 (SequenceWithinMillis)	N	Sequence of the message within the millisecond. $SequenceWithinMillis / 1000 = \#$ of microseconds. Please note that the last 3 digits are sequence numbers within the microsecond (not nanoseconds).
ClientAppType	9413 (ClientAppType)	N	Used to indicate the source application on the request. Can be used to differentiate WebICE deals from FIXOS deals. <i>Supported value(s):</i> 0 = WebICE 1 = FIX OS 2 = FIXml 3 = ICEBlock 4 = Other 5 = FPML 6 = UPS 7 = Mobile 8 = FIX POF 9 = YJ ISV 11 = IOA
CustClearingVenue	9209 (CustClearingVenue)	N	<i>Supported value(s):</i> ICE BIL ICEEFRP OTHER

TrdType	828 (TrdType)	N	Adapted from FIX.4.4. Please note type of String and not Int. <i>Supported value(s):</i> 0 = Regular Trade 2 = ICE EFRP 3 = ICEBLK 4 = Basis Trade 5 = Guaranteed Cross 6 = Volatility Contingent Trade 7 = Stock Contingent Trade 9 = CCX EFP Trade A = Other Clearing Venue D = N2EX E = EFP Trade/Against Actual G = EEX F = EFS/EFP Contra Trade I = EFM Trade J = EFR Trade K = Block Trade O = NG EFP/EFS Trade Q = EOO Trade S = EFS Trade T = Contra Trade U = CPBLK V = Bilateral Off-Exchange Trade Y = Cross Contra Trade AA = Asset Allocation
TimeInForce	59 (TimeInForce)	N	Specifies how long the order remains in effect. Absence of this field is interpreted as Day. <i>Supported value(s):</i> 0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) Fill & Kill 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD) 10 = Good After Logout (GAL) - WebICE Only
PositionEffect	77 (PositionEffect)	N	<i>Supported value(s):</i> O = Open C = Close
LeavesQty	151 (LeavesQty)	Y	The quantity remaining open for further execution.
CumQty	14 (CumQty)	Y	Total quantity filled.
AvgPx	6 (AvgPx)	Y	Calculated average price of all fills for order.
LastQty	32 (LastQty)	C	Quantity executed off fill. Required if ExecType (Tag 150) = '1' or '2'.
LastPx	31 (LastPx)	C	Trade price of fill. Required if ExecType (Tag 150) = '1' or '2'.

LastParPx	669 (LastParPx)	C	CDS and IRS Futures Price: The CDS or IRS Futures price of this fill.
MultiLegReportingType	442 (MultiLegReportingType)	C	Present only on leg executions of a strategy. <i>Supported value(s):</i> 2 = Individual leg of a multi-leg security
SecondaryExecutionID	527 (SecondaryExecutionID)	C	Adapted from FIX.4.4. Present on leg fillsofa strategy and contains the ExecID (Tag 17) of the strategy fill.
CrossID	548 (CrossID)	C	Adapted from FIX.4.4. Present on execution reports for New Order - Cross.
CrossType	549 (CrossType)	C	Adapted from FIX.4.4. Type of cross. <i>Supported value(s):</i> 1 = Cross AON (Used for Off Order Book Trades and Guaranteed Cross) 2 = Cross IOC
ClearingFirm	439 (ClearingFirm)	N	ClearingFirmID of the Clearing Firm.
ClearingAccount	440 (ClearingAccount)	N	ClearingAccount information forwarded to clearing house/firm.
StartDate	916 (StartDate)	N	Adapted from FIX.4.4. Available for Custom, Platts, and ENDEX Spot markets.
EndDate	917 (EndDate)	N	Adapted from FIX.4.4. Available for Custom, Platts, and ENDEX Spot markets.
AccountCode	9195 (AccountCode)	N	Please see https://community.theice.com/docs/DOC-21606 for the complete definition of ICE FIX API custom fields.
CustomerAccountRefID	9207 (CustomerAccountRefID)	N	-
CrossExecutionType	9405 (CrossExecutionType)	N	Indicates the type of deal derived from a new order cross. <i>Supported value(s):</i> 0 = Basic Crossing Order
DeliveryStartDate	9520 (DeliveryStartDate)	N	Endex Spot markets-date and time in which delivery begins.
DeliveryEndDate	9521 (DeliveryEndDate)	N	EndexSpot markets-date and time in which delivery ends.
LocationCode	9522 (LocationCode)	N	Endex Spot specific: Only populated for OCM Locational markets.
MeterNumber	9523 (MeterNumber)	N	Endex Spot specific: Only populated for OCM Locational markets.
LeadTime	9524 (LeadTime)	N	EndexSpot specific: Only populated for OCM Locational markets.Numberof hours offset from delivery. Must be 1 and 24.
ReasonCode	9525 (ReasonCode)	N	EndexSpot specific: Only populated for authorized companies for OCM markets.
DayRate	9526 (DayRate)	N	Only populated for OCM Locational Day and Physical markets.
Text	58 (Text)	N	-
PriceType	423 (PriceType)	N	Code to represent the price type.

StopPx	99 (StopPx)	N	Price.
Expire Date	432 (ExpireDate)	N	Date of order expiration.
Expire Time	126 (ExpireTime)	N	Date and time of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT")). Please note that the format is "YYYYMMDD-HH:MM.SS".
LinkExecID	9527 (LinkExecID)	C	Present on leg fillsofa composite strategy and contains the ExecID (Tag 17) of the intermediate strategy fill.
Broker CompID	9065 (BrokerCompID)	N	The company ID of the broker company.
Broker Comp Name	9066 (BrokerCompName)	N	The company name of the broker company.
Broker UserID	9067 (BrokerUserID)	N	The user/trader ID of the broker company.
Delete Reason	285 (DeleteReason)	N	Reason or source of cancel. <i>Supported value(s):</i> 0 = Canceled by User 7 = Canceled by System 11 = Canceled at Market Close
Quote RespID	693 (QuoteRespID)	N	Adapted from FIX.4.4. Will contain one or more quote IDs delimited by a pipe, " " for quotes associated with the trade.
Waiver Indicator	8013 (WaiverIndicator)	N	MiFID waiver indicator on off-exchange deals in MiFID-regulated markets and products. <i>Supported value(s):</i> LRGS = Large In Scale (LIS): Off-exchange trade (except EFP) LIS SIZE = Above specified size: Off-exchange trade (except EFP) < LIS ILQD = Illiquid instrument
Implied Indicator	9003 (ImpliedIndicator)	N	Indicates whether or not an order is implied. <i>Supported value(s):</i> Y = Yes N = No
CTICode	9208 (CTICode)	N	Required if trading ICE Futures US or ICE Futures Canada with an ITM. <i>Supported value(s):</i> 1 = Broker/trader trading for own account. 2 = Broker/trader trading for house or prop account. 3 = Broker/trader trading for the account of another broker/trader. 4 = Broker/trader trading for
Direct Electronic Access	9700 (DirectElectronicAccess)	C	Only required for MiFID II related markets when MIFIDID (Tag 9707) is not provided. <i>Supported value(s):</i> 0 = False 1 = True
Trading Capacity	9701 (TradingCapacity)	C	Only required for MiFID II related markets when MIFIDID (Tag 9707) is not provided. <i>Supported value(s):</i> 0 = DEAL (own account) 1 = MTCH (matched principal) 2 = AOTC (any other capacity)

LiquidityProvision	9702 (Liquidity Provision)	C	Only required for MiFID II related markets when MIFIDID (Tag 9707) is not provided. <i>Supported value(s):</i> 0 = False 1 = True
CommodityDerivIndicator	9703 (CommodityDerivIndicator)	N	Optional for MiFID II related markets when MIFIDID (Tag 9707) is not provided. <i>Supported value(s):</i> 0 = False (Default if not sent) 1 = True
InvestmentDecision	9704 (InvestmentDecision)	C	Must be > 0. Maximum value of 9,223,372,036,854,775,807. Only required for MiFID II related markets when MIFIDID (Tag 9707) is not provided and TradingCapacity (Tag 9701) = '0'.
ExecutionDecision	9705 (ExecutionDecision)	C	Must be > 0. Maximum value of 9,223,372,036,854,775,807. Only required for MiFID II related markets when MIFIDID (Tag 9707) is not provided.
ClientIDCode	9706 (ClientIDCode)	C	Must be > 0. Maximum value of 9,223,372,036,854,775,807. Only required for MiFID II related markets when MIFIDID (Tag 9707) is not provided and TradingCapacity (Tag 9701) = '1' or '2'.
MiFIDID	9707 (MiFIDID)	C	Must be > 0. Maximum value of 9,223,372,036,854,775,807. Only required for MiFID II related markets when Tags 9700-9706 are not provided. Please note that this field (in lieu of 9700-9706) will be the only MiFID-related field processed if sent.
MemberName	5364 (MemberName)	C	Company name or child company name. Corresponds to PartyRole (Tag 452) = '13' in FIX TC.
CounterpartyTraderID	6822 (CounterpartyTraderID)	C	Counterparty company ID for bilateral trades. Corresponds to PartyRole (Tag 452) = '50' in FIX TC.
CounterpartyCompID	6347 (CounterpartyCompID)	C	Counterparty trader ID for bilateral trades. Corresponds to PartyRole (Tag 452) = '37' in FIX TC.
ContraFirm	9068 (ContraFirm)	C	Company name of the counterparty for bilateral trades. Corresponds to PartyRole (Tag 452) = '17' in FIX TC.
ComplianceID	376 (ComplianceID)	N	Unique Swap Identifier (USI) or Unique Trade Identifier (UTI). This field will be sent for EFS trades linked to Platts deal. This will also contain the UTI for REMIT markets.
NumOfCombiDefinitions	9500 (NumOfCombiDefinitions)	N	Total number of element in the CombiDefinitions group.
TermsQualityComments	9510 (TermsQualityComments)	N	Terms of Platts deal.
NoLegExecutions	9029 (NoLegExecutions)	N	The number of leg execution reports per deal per side for strategies.

Table: ICEPOFReportsCombiDefinitions

Usage: Table holds contents of CombiDefinitions repeating groups.

Fields			
Name	FIX tag	Req'd	Description

ExecID	17 (ExecID)	Y	<u>Key field.</u> Unique execution ID for this Execution Report. NOTE: The ExecID is only unique per side per market per trading session.
Symbol	55 (Symbol)	Y	<u>Key field.</u> Market ID.
Side	54 (Side)	Y	<u>Key field.</u> Side of order. <i>Supported value(s):</i> 1 = Buy 2 = Sell
Source Feed	-	Y	<u>Key field.</u> Always set to 'ICE POF'.
ExecType	150 (ExecType)	Y	<u>Key field.</u> Indicates the reason for the Execution Report. <i>Supported value(s):</i> 0 = New 1 = Partial Fill 2 = Fill 4 = Canceled 5 = Replace 8 = Rejected D = Restated G = Trade Correct (Adapted from FIX 4.3) H = Trade Cancel (Adapted from FIX 4.3)
TransactTime	60 (TransactTime)	Y	<u>Key field.</u> Time the transaction represented by this Execution Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message. Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS(whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds. If TransactTime(60) tag isn't specified in the Execution Report, then the current time is inserted
CombiDefinitionsEntry	-	Y	<u>Key field.</u> Numeric identifier of the CombiDefinitions group entry.
CombiPercentage	9501 (CombiPercentage)	N	Repeating group used to convey Platts specific combi fields.
CombiPriceBasis	9502 (CombiPriceBasis)	N	Returns the pricing basis for Platts combi deals.
CombiPriceBasisPeriod	9503 (CombiPriceBasisPeriod)	N	Returns the Platts basis period ex: Full month, quarter, 5 days, etc.
CombiPriceBasisSubLevel	9504 (CombiPriceBasisSubLevel)	N	Returns the selected sub level.
CombiLegPrice	9505 (CombiLegPrice)	N	Returns the price of the combi leg.

Table: Sent_Messages_ICE_POF

Usage: Table is used to exclude potential duplicates and build triggers for further database messages processing.

Fields

Name	FIX tag	Req'd	Description
ExecID (ExecID)	17	Y	<u>Key field</u> . Unique execution ID for this Execution Report. NOTE: The ExecID is only unique per side per market per trading session.
Symbol	55 (Symbol)	Y	<u>Key field</u> . Market ID.
Side	54 (Side)	Y	<u>Key field</u> . Side of order. <i>Supported value(s):</i> 1 = Buy 2 = Sell
SourceField	-	Y	<u>Key field</u> . Always set to 'ICE POF'.
ExecutionType	150 (ExecutionType)	Y	<u>Key field</u> . Indicates the reason for the Execution Report. <i>Supported value(s):</i> 0 = New 1 = Partial Fill 2 = Fill 4 = Canceled 5 = Replace 8 = Rejected D = Restated G = Trade Correct (Adapted from FIX 4.3) H = Trade Cancel (Adapted from FIX 4.3)
TransactTime	60 (TransactTime)	Y	<u>Key field</u> . Time the transaction represented by this Execution Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message. Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS(whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds. If TransactTime(60) tag isn't specified in the Execution Report, then the current time is inserted

Allocation Report (MsgType = "J")

Table: ICEPOFAllocation

Usage: Table holds the summary of allocation message.

Fields			
Name	FIX tag	Req'd	Description
AllocID	70 (AllocID)	Y	<u>Key field</u> . Unique identifier for Allocation message.

TransactTime	60 (TransactTime)	Y	<p>Key field.</p> <p>Time the transaction represented by this Allocation Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message.</p> <p>Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS(whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required.</p> <p>Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds.</p> <p>If TransactTime(60) tag isn't specified in the Allocation Report, then the current time is inserted</p>
TransactTimeWasNULL	-	N	<p>N - the TransactTime field value was specified in the Allocation Report</p> <p>Y - the TransactTime field value wasn't specified in the Allocation Report (it has been generated by JS)</p>
PossDupFlag	43(PossDupFlag)	N	Indicates possible retransmission of message with this sequence number
PossResend	97 (PossResend)	N	Indicates that message may contain information that has been sent under another sequence number.
SendingTime	52 (SendingTime)	Y	Date and time when the report was received.
AllocTransType	71 (AllocTransType)	Y	<p>Identifies allocation transaction type Supported value(s):</p> <ul style="list-style-type: none"> • 0 = New • 1 = Replace • 2 = Cancel (Bust) • 6 = Reversal (Custom value)
ClearingBusinessDate	715 (ClearingBusinessDate)	Y	Format YYYYMMDD.
AllocReportType	794 (AllocReportType)	Y	<p>Describes the specific type or purpose of an Allocation Report message Supported value(s):</p> <ul style="list-style-type: none"> • 2 = Preliminary Request to Intermediary • 8 = Request to Intermediary • 9 = Accept • 10 = Reject • 12 = Complete • 14 = Reverse Pending
AllocStatus	87 (AllocStatus)	Y	<p>Not native to message. Supported values:</p> <ul style="list-style-type: none"> • "0 = Accepted • "3 = Received • "5 = Rejected in error (by clearing house)
NoOrders	73 (NoOrders)	Y	Total number of element in the NoOrders group. Always '1'
ClOrdID	11 (ClOrdID)	C	Required if NoOrders (Tag 73) > '0'. ClOrdID (Tag 11) from Trading System
NoExecs	124 (NoExecs)	Y	Total number of element in the NoExecs group.
TrdType	828 (TrdType)	N	
Symbol	55 (Symbol)	Y	
SecurityType	167 (SecurityType)	N	
MaturityMonthYear	200 (MaturityMonthYear)	N	

PutOr Call	201 (PutOr Call)	N	
Strike Price	202 (StrikePrice)	N	
SecurityExchange	207 (SecurityExchange)	N	
Shares	53 (Shares)	Y	Total number of shares allocated to all accounts
AvgPx	6 (AvgPx)	Y	Calculated average price of all fills on this order.
Trade Date	75 (TradeDate)	Y	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
TradeInputSource	578 (TradeInputSource)	Y	
Text	58 (Text)	N	Only visible on the allocation report for a Give Up allocation
LiquidityIndicator	9120 (LiquidityIndicator)	Y	Supported value(s): <ul style="list-style-type: none"> • A = Added Liquidity • R = Remove Liquidity
NoAllocs	78 (NoAllocs)	Y	Total number of element in the NoAllocs group. Always '1'

Table: ICEPOFAllocationExecs

Usage: Table holds contents of NoExecs repeating groups.

Fields			
Name	FIX tag	Req'd	Description
AllocID	70 (AllocID)	Y	<u>Key field</u> . Unique identifier for Allocation message.
TransactTime	60 (TransactTime)	Y	<u>Key field</u> . Time the transaction represented by this Allocation Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message. Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS(whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds. If TransactTime(60) tag isn't specified in the Allocation Report, then the current time is inserted
ExecEntry		Y	<u>Key field</u> . Numeric identifier of the NoExecs group entry.
LastShares	32 (LastShares)	Y	Required if NoExecs (Tag 124) > '0'. Number of shares in individual execution
ExecID	17 (ExecID)	N	
LastPx	31 (LastPx)	N	
TradeID	1003 (TradeID)	Y	

Client AppType	9413 (ClientAppType)	N	
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Table: ICEPOFAllocationAllocs

Usage: Table holds contents of NoAllocs repeating groups.

Fields			
Name	FIX tag	Req'd	Description
AllocID	70 (AllocID)	Y	Key field. Unique identifier for Allocation message.
TransactTime	60 (TransactTime)	Y	Key field. Time the transaction represented by this Allocation Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message. Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds. If TransactTime(60) tag isn't specified in the Allocation Report, then the current time is inserted
AllocEntry		Y	Key field. Numeric identifier of the AllocExecs group entry.
AllocShares	80 (AllocShares)	Y	Required if NoAllocs (Tag 78) > '0'. Must be first field in repeating group. Number of shares to be allocated to specific sub-account.
AllocAccount	79 (AllocAccount)	N	
AllocPrice	366 (AllocPrice)	N	
SecondaryIndividualAllocID	989 (SecondaryIndividualAllocID)	N	
IndividualAllocType	992 (IndividualAllocType)	Y	Identifies whether the current allocation report is for Give Up or the Take Up. Supported value(s): <ul style="list-style-type: none"> • 2 = Give Up Allocation • 3 = Take Up Allocation
AllocCustomerCapacity	993 (AllocCustomerCapacity)	N	
AllocPositionEffect	1047 (AllocPositionEffect)	N	
AllocText	161 (AllocText)	N	Reserved for future use. Only visible in the allocation report for the Give Ups.

SettlementAccountCode	9194 (SettlementAccountCode)	N	<p>Account code used for settlement on the Clearing side.</p> <p>EU Valid values:</p> <ul style="list-style-type: none"> 1 = Customer (Margining Account of S) 2 = House (Margining Account of H) 3 = Client Segregated – F 4 = FCM Customer Seg Futures 5 = FCM Customer Seg Swaps 6 = Client Segregated – T 7 = Individual Client Segregated (ISOC) – I 8 = Individual Client Segregated (ISOC) – J 10 = Client Segregated – O 11 = Client Segregated – P 12 = Client Segregated – X 13 = Client Segregated – Y 15 = Client Segregated – E 16 = Client Segregated – K 17 = Client Segregated – R 18 = Individual Client Segregated Gross (ISOC) – A 19 = Individual Client Segregated Gross (ISOC) – B <p>SG Valid values:</p> <ul style="list-style-type: none"> 1 = Customer (Margining Account of S) 2 = House (Margining Account of H) 6 = Client Segregated – T <p>US & CA Valid Values:</p> <ul style="list-style-type: none"> 1 = Customer (Margining Account of C) 2 = House (Margining Account of H) <p>NL Valid values:</p> <ul style="list-style-type: none"> 1 = Customer (Margining Account of S) 2 = House (Margining Account of H) 3 = Client Segregated – F 7 = Individual Client Segregated (ISOC) – I 12 = Client Segregated – X 18 = Individual Client Segregated Gross (ISOC) – A
AllocAcceptanceTime	9060 (AllocAcceptanceTime)	Y	Allocation acceptance time.
NoAllocInfo	9140 (NoAllocInfo)	Y	Total number of element in the NoAllocInfo group. Always '2'

Table: ICEPOFAllocationAllocsInfo

Usage: Table holds contents of NoAllocInfo repeating groups.

Fields			
Name	FIX tag	Req'd	Description
AllocID	70 (AllocID)	Y	<u>Key field.</u> Unique identifier for Allocation message.
TransactTime	60 (TransactTime)	Y	<p><u>Key field.</u></p> <p>Time the transaction represented by this Allocation Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message.</p> <p>Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS(whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required.</p> <p>Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds.</p> <p>If TransactTime(60) tag isn't specified in the Allocation Report, then the current time is inserted</p>
AllocEntry		Y	<u>Key field.</u> Numeric identifier of the AllocExecs group entry.

AllocInfoEntry		Y	<u>Key field</u> . Numeric identifier of the NoAllocInfo group entry.
AllocSideInfo	9141 (AllocSideInfo)	Y	Supported value(s): <ul style="list-style-type: none"> • 1 = Give Up • 2 = Take Up
ClientID	109 (ClientID)	Y	ICE Company ID
BrokerCompID	9065 (BrokerCompID)	N	ICE Broker Company ID for the Give Up.
OriginatorUserID	9139 (OriginatorUserID)	N	TraderID for Allocation
AccountCode	9195 (AccountCode)	N	
TMMnemonic	9103 (TMMnemonic)	Y	Trading member mnemonic.
RIMnemonic	9603 (RIMnemonic)	N	Exists only when AllocSideInfo (Tag 9141) = '1'. Trader mnemonic for Give Up.
CMMnemonic	9604 (CMMnemonic)	N	Clearer mnemonic.
ClearHouseCode	9609 (ClearHouseCode)	N	Clearing house code.
CustomerAccountRefID	9207 (CustomerAccountRefID)	N	Contains customer account reference ID.

Table: Sent_Allocation_ICE_POF

Usage: Table is used to exclude potential duplicates and build triggers for further database messages processing.

Fields			
Name	FIX tag	Req'd	Description
AllocID	70 (AllocID)	Y	<u>Key field</u> . Unique identifier for Allocation message.
TransactTime	60 (TransactTime)	Y	<p><u>Key field</u>.</p> <p>Time the transaction represented by this Allocation Report occurred. The precision is controlled by the TimeStampPreference (Tag 9007) on the LogonRequest Message.</p> <p>Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS(whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required.</p> <p>Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* = fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds.</p> <p>If TransactTime(60) tag isn't specified in the Allocation Report, then the current time is inserted</p>