

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 13-253

DATE: Friday, May 31, 2013

SUBJECT: Futures and Options FIXML Trade Register Changes Coming June 17, 2013

Beginning on clearing date Monday, June 17, 2013 several small changes will be evident on the FIXML Trade Register files for CBT, CME, COMEX, and NYMEX (KCBT and DME are included in CBT and NYMEX, respectively).

The changes are related solely to trade messages that result from exercise and assignment processing.

For FIXML Trade Registers

Trade Capture Report messages (TrdCaptRpt's) that are present as the result of exercise and assignment processing will now show several attributes that while not new in FIXML, are now present, and with different values than in current Production FIXML Trade Registers. Specifically, you will see:

- VenuTyp="C" – meaning "generated from clearing"
- VenueTyp="C" (*)
- SesSub="C" – meaning "generated from clearing"
- PxSubTyp="1" – meaning "Final"
- AgrsrInd -- for exercises only, this value will now be "Y". Formerly, this value was always "N" for both exercises and assignments.

* If you have not done so already, please move to using VenuTyp (no "e" in "Venue"), if you currently use this attribute. CME Group will deprecate the use of this attribute in the future, and it is advised to switch ahead of time, rather than waiting for a deadline.

No changes are expected on the print-format Trade Register.

The new features are available in the New Release environment, so that you may do testing with your own firm data if desired, leading up to the June 17, 2013 date. You are encouraged to run trades and exercises through your New Release environment, and examine the output, to be sure that your systems are not disrupted by the changes.

For questions or further information please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.

Sample Result of Exercise in FIXML Trade Register

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<TrdCaptRpt RptID="10265043065"
  TrdTyp="18" TrdSubTyp="9" TrdDt="2013-05-10" BizDt="2013-05-10" MLegRptTyp="1" MchStat="0"
  MsgEvtSrc="REG" LastQty="115" LastPx="99.625" TxnTm="2013-05-10T00:00:00-05:00" SettlCcy="USD"
  SettlDt="2014-06-16" PxSubTyp="1" VenueTyp="C" VenuTyp="C">
  <Instrmt ID="ED" Desc="EURODOLLAR FUTURES" CFI="FFDCSO" SecTyp="FUT" MMY="201406"
    MatDt="2014-06-16" Mult="2500" Exch="CME" UOM="Ccy" UOMCcy="USD" UOMQty="1000000"
    PxUOM="IPNT" PxUOMQty="1" Fctr="1" PxQteCcy="USD"/>
  <Amt Typ="VADJ" Amt="0" Ccy="USD"/>
  <Amt Typ="TVAR" Amt="1437.5" Ccy="USD"/>
  <RptSide Side="1" SesID="EOD" SesSub="C" AllocInd="0" AgrsInd="Y">
    <Pty ID="CME" R="21"/>
    <Pty ID="XYZ" R="4"/>
    <Pty ID="CME" R="22"/>
    <Pty ID="XYZ" R="1"/>
    <Pty ID="PDQ" R="17"/>
    <Pty ID="XYZ" R="38"> <Sub ID="1" Typ="26"/></Pty>
    <Pty ID="XYZ" R="7"/>
  </RptSide>
</TrdCaptRpt>
```

In the above example, TrdTyp="18" and TrdSubTyp="9" mean that this TrdCaptRpt was generated as the result of an exercise. Aggressor Indicator has been set to "Y," as the exerciser is the initiator of the action. The "C" values represent "clearing-generated" messages, coming from the CME Group Positions system, as opposed to trades that have originated from pit, ex-pit, or electronic transactions.

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