

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 14-067

DATE: February 7, 2014

SUBJECT: FIXML Assignment Report File Amount Sign Change Coming
February 10, 2014

Clearing firms may use FIXML Assignment Report files to automate the option assignment process, or to automate reconciliation of CME Clearing assignments, to bookkeeping assignments. These files are found in a clearing firm's "Outgoing" FTP directory, if they have requested that the files be created daily.

Beginning trade date Monday, February 10, 2014, the sign of the Settlement Amount value for FIXML assignment messages within the FIXML assignment file will now reflect the true direction of money flow for the assignment. Previously, this number had always been positive (greater than zero, which in all other CME Clearing files is a "Collect" amount). In the vast majority of assignments, the monetary impact is a negative value (less than zero, a "Pay" amount). Beginning with the Monday, February 10, 2014 clearing cycle, the correct value will appear in these FIXML messages. The Settlement Amount is found within the "SETL" Amount Type block of the FIXML messages.

There are NO CHANGES to any exercise or assignment reports or other text files. This change relates specifically to FIXML assignment report files that use the naming convention "AsgnRpt-CMF_XXX_PA_YYY-EA-#.xml", where:

- XXX is the Clearing Member ID
- YYY is the Clearing Member's Position Account in CME Clearing
- # is the exercise/assignment cycle for the day.

A sample Assignment Report is shown on the following page.

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

Sample Assignment Report Message

```
<AsgnRpt RptID="3925198" BizDt="2014-01-31" Ccy="USD" UndSetPx="1776.6" AsgnMeth="R" SetSesID="EA">
  <Pty ID="CME" R="21"/>
  <Pty ID="XXX" R="4"/>
  <Pty ID="CME" R="22"/>
  <Pty ID="YYY" R="38">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Instrmt ID="EW" SecTyp="OOF" MMY="201401" MatDt="2014-01-31" StrkPx="1820"
    Exch="CME" PutCall="0"/>
  <Undly ID="ES" MMY="201403" Mult="50" SecTyp="FUT" Exch="CME"/>
  <Qty Short="1" Typ="AS"/>
  <Amt Typ="SETL" Amt="-2170"/>
</AsgnRpt>
```

Note that the amount reflected within the "Amt" tag/value combination is negative. Previously, this number would have been positive.