

 CME Group | Advisory Notice

TO: Clearing Member Firms

FROM: CME Clearing

ADVISORY #: 17-299

SUBJECT: Changes to the ExecID field and Instrument Subtype fields
on FIXML Trade Confirmation Messages for Globex Electronic Trades,
beginning Sunday September 10

DATE: August 1, 2017

Beginning on Sunday, September 10, for trade date Monday, September 11, 2017, the algorithm used to populate the **ExecID** field on FIXML trade confirmation messages for Globex electronic trades will be changed.

The ExecID change will be phased in over four dates as follows:

Group	Contract	Production Launch
Phase 1	CME Equity futures excluding E-mini S&P CBT Equity futures	Sunday, September 10, 2017
Phase 2	CME Interest Rate options NYMEX and COMEX Metals and Alternative Markets futures NYMEX Non-Crude Energy futures	Sunday, September 24, 2017
Phase 3	CME Equity options CME E-mini S&P 500 futures CME FX futures and options CBOT Interest Rate options CBOT Interest Rate futures NYMEX Crude Energy futures and DME Futures NYMEX and COMEX options	Sunday, October 22, 2017
Phase 4	CME FX and Commodity options CME Interest Rate futures CBOT Commodity and Equity options CME Commodity futures CBOT Commodity futures	Sunday, October 29, 2017

The Execution ID (**ExecID**) value is assigned by CME Globex and is unique per instrument per trading session. The value allows customers to uniquely identify each Execution Report message from CME Globex.

Currently the **ExecID** is populated as follows:

Inflow Message Number + Date Of Event + hhmmss + "TN" + trade number

For example:

InflowMessageNumber	= 000030
DateOfEvent	= 20160628
hhmmss	= 103604
Trade number	= 0000006

yielding a sample value of:

00003020160628103604TN0000006

With this change, the ExecID will be populated as follows:

Market segment ID + sequence version + ":M:" + exec ID minor + "TN" + trade number

For example:

Market segment ID	= 54
Sequence version	= 191
Exec ID minor	= 1785
Trade number	= 0000006

yielding a sample value of:

54191:M:1785TN0000006

In addition, the Instrument Subtype field in the Instrument block will be changed beginning on Sunday, September 24, for reduced-tick spread trades in five NYMEX natural gas products: NN, NG, HH, HP and NPG.

This field is used to define the spread type, and is currently populated as follows: **SubTyp="IS"**. For example:

```
<Instrmt
  Sym="HHU7"
  ID="HH"
  CFI="FCECSO"
  SecTyp="FUT"
  Src="H"
  SubTyp="IS"
  MMY="20170900"
  MatDt="2017-08-29"
  Mult="10000"
  Exch="NYMEX"
  PxQteCcy="USD"
</Instrmt>
```

With the change, the field will be populated as follows: **Subtype="RT"**. For example:

```
<Instrmt
  Sym="HHU7"
  ID="HH"
  CFI="FCECSO"
  SecTyp="FUT"
  Src="H"
  SubTyp="RT"
  MMY="20170900"
  MatDt="2017-08-29"
  Mult="10000"
  Exch="NYMEX"
  PxQteCcy="USD"
</Instrmt>
```

For a complete list of eligible Globex instrument subtypes and their meaning, please see:

<https://www.cmegroup.com/confluence/display/EPICSANDBOX/Futures+Spreads>

These two changes are currently available in CME's "New Release" testing environment. For more information please contact CCS@cmegroup.com or call 312 207 2525.