

TO: Clearing Member Firms

FROM: CME Clearing

ADVISORY #: 17-378

SUBJECT: Revised: Changes to the ExecID field and Instrument Subtype fields

on FIXML Trade Confirmation Messages for Globex Electronic Trades,

beginning Sunday September 10

DATE: September 28, 2017

Please note that the launch date for Phases 2, 3 and 4 have been rescheduled to October 22nd, October 29 and November 19th respectively. All else remains the same. The below table was updated to reflect the new dates.

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	Sunday, September 10, 2017
	CBT Equity futures	
Phase 2	CME Interest Rate options	Sunday, October 22, 2017
	NYMEX and COMEX Metals and Alternative	
	Markets futures	
	NYMEX Non-Crude Energy futures	
Phase 3	CME Equity options	Sunday, October 29, 2017
	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	
Phase 4	CME FX and Commodity options	Sunday, November 19, 2017
	CME Interest Rate futures	
	CBOT Commodity and Equity options	
	CME Commodity futures	
	CBOT Commodity futures	

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:

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.