

CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 24-033

DATE: January 31, 2024

SUBJECT: Venue Change for Incoming Cross-Exchange (MOS) Allocations from SGX, February 26, 2024

CME Clearing is planning to update the "**Venue**" (in FECPlus UI) and "**Input Source**" (on FIXML messages) for incoming Cross-Exchange (MOS) Allocations; submitted from SGX Firms to CME Firms. The Production date for this change is for Trade Date **Monday, February 26, 2024**.

The goal of this change is to correct an old/hard-coded value for Venue and Input Source on inbound Cross-Exchange Allocations. Currently, the value for both is set to **PSGX**, indicating Pit, which is incorrect. Going forward, the value will be set to **ESGX**, which indicates Electronic. Any Firm that claims incoming Cross-Exchange Allocations may be impacted by this change.

In FEC Plus: Currently, all incoming Cross-Exchange Allocations incorrectly display a value of **PSGX** in the **Venue** field. The value will be changed to **ESGX**. This is a display-only change.

FIXML Messages: Currently, all incoming Cross-Exchange Allocation FIXML messages have the Input Source (@InptSrc) incorrectly set as **InptSrc="PSGX"**. The value will be changed to **InptSrc="ESGX"**.

See sample message of the change below:

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" xv="109" cv="CME.0001">
<AllocRpt ClrDt="2024-01-22" TxnTm="2024-01-22T13:35:25-06:00" InptDev="API" InptSrc="ESGX" TrdTyp="0" RptTyp="16" AvgPx="34475.0" RptID="18D2D36DADA0001D69651133525227" MLegRptTyp="1" LastUpdateTm="2024-01-22T13:35:25.227-06:00" VenuTyp="E" Side="1" Stat="6" TransTyp="0" Qty="1" TrdDt="2024-01-22" SesSub="E" SesID="ETH" MtchID="18D2D36DADA0001D6961" PostTrdTyp="2" ExecOrClaimInd="1">
<Hdr Snt="2024-01-22T13:35:25-06:00" SID="CME" TID="010" SSub="CME" TSub="CME"/>
<Instrmt Sym="NIYH4" ID="N1" CFI="FFICSO" SecTyp="FUT" MMY="20240300" MatDt="2024-03-08" Mult="500" Exch="CME" PxQteCcy="JPY" GUID="202178472785029268"/>
<Pty ID="SX" R="22"/>
<Pty ID="999" R="1"/>
<Pty ID="SX" R="21"/>
<Alloc IndAllocID2="100001" CustCpty="1" Qty="1" TrdID2="18D2D36DADA0001D6965">
<RegTrdID ID="SNZ2OJLFK8MNNCLQOF3918D2D36DADA0001D6965" Src="" Typ="0" Evnt="2"/>
<Pty ID="CME" R="21"/>
<Pty ID="010" R="38">
<Sub ID="1" Typ="26"/>
```

```
</Pty>
<Pty ID="010" R="4"/>
<Pty ID="CME" R="22"/>
<Pty ID="010" R="1"/>
<Pty ID="CLAIMACCOUNT" R="24">
<Sub ID="1" Typ="26"/>
</Pty>
</Alloc>
</AllocRpt>
</FIXML>
```

This change is already in the New Release test environment. We can inject test Cross-Exchange Allocations from SGX, as needed.

Please contact CME Clearing via email at ccs@cmegroup.com for further question or concerns.