

Advisory Notice

Clearing House

08-276

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

SUBJECT: FIXML Change Coming on November 3, 2008

DATE: October 14, 2008

Currently, for Giveup and Average Price FIXML confirm (AllocInstrctnAlert & AllocRpt) the individual leg of Sled Leg Level messages contain value of "3". With this change, the above tags will contain a value of "2". This change is in compliance with FIXML standards.

This enhancement will be available for testing in New Release after the maintenance window on Wednesday, October 15, 2008, and in Production for the trade date of Monday, November 3, 2008. Below are the details:

Sled Leg Level Confirms for ACS and APS:

Below is a current sample of a FIXML message for a Sled Leg Level before this change is in place, please note the **MLegRptTyp="3"**

```
<?xml version="1.0" encoding="UTF-8"?><FIXML><AllocInstrctnAlert ID="100001" ID2="100001" SesID="RTH"
SesSub="E" AvgPx="97.86" TrdDt="2008-10-07" BizDt="2008-10-07" TrdTyp="0" Stat="6" MLegRptTyp="3"
MsgEvtSrc="CMESys" TxnTm="2008-10-07T08:04:13-05:00" InptDev="API" InptSrc="GUS" TransTyp="0"
Typ="13" Qty="10" Side="1"><Hdr Snt="2008-10-07T08:04:13-05:00" SID="CME" TID="123" SSub="CME"
TSub="CME"/><OrdAlloc ClOrdID="ORDER"/><Instrmt ID="ED" CFI="FFDCSO" SecTyp="MLEG" SubTyp="CAL"
MMY="200903" Exch="CME"/><Pty ID="CME" R="21"/><Pty ID="CME" R="22"/><Pty ID="123" R="1"/><Pty
ID="ABCDE" R="24"/><Sub ID="1" Typ="26"/></Pty><Pty ID="1B3L" R="12"/><Pty ID="ABCDEFG"
R="44"/></AllocInstrctnAlert></FIXML>
```

On November 3, 2008:

```
<?xml version="1.0" encoding="UTF-8"?><FIXML><AllocInstrctnAlert ID="100001" ID2="100001" SesID="RTH"
SesSub="E" AvgPx="97.86" TrdDt="2008-10-07" BizDt="2008-10-07" TrdTyp="0" Stat="6" MLegRptTyp="2"
MsgEvtSrc="CMESys" TxnTm="2008-10-07T08:04:13-05:00" InptDev="API" InptSrc="GUS" TransTyp="0"
Typ="13" Qty="10" Side="1"><Hdr Snt="2008-10-07T08:04:13-05:00" SID="CME" TID="123" SSub="CME"
TSub="CME"/><OrdAlloc ClOrdID="ORDER"/><Instrmt ID="ED" CFI="FFDCSO" SecTyp="MLEG" SubTyp="CAL"
MMY="200903" Exch="CME"/><Pty ID="CME" R="21"/><Pty ID="CME" R="22"/><Pty ID="123" R="1"/><Pty
ID="ABCDE" R="24"/><Sub ID="1" Typ="26"/></Pty><Pty ID="1B3L" R="12"/><Pty ID="ABCDEFG"
R="44"/></AllocInstrctnAlert></FIXML>
```

For more information, please contact CME Clearing at 312-207-2525.