

## Advisory Notice

Clearing House

TO: Clearing Member Firms  
Back Office Managers  
Back Office Software Providers

FROM: Clearing House Department

ADVISORY #: 07-185

SUBJECT: Important Reminder: FIXML Trade Message ID's August 13, 2007

DATE: August 6, 2007

This Advisory is being published to remind firms of and to clarify important FIXML trade message changes that will occur starting on Sunday night, August 12, 2007, for trade date August 13, 2007.

As previously communicated in the May 21, 2007 Clearing Advisory 07-115, located at: (<http://www.cme.com/clearing/clr/clradv/files/Chadv07-115.pdf>), the following change will occur in CME Clearing.

### **Coming Monday, August 13, 2007**

For trade date Monday, August 13, 2007, one *very important* change will be incorporated into the FIXML messages that are sent out from FEC, as well as FIXML messages that are sent to FEC.

Specifically, CME Group will begin using Trade ID (**TrdID**) exclusively in place of Report ID (**RptID**) to identify the Trade ID number (Trade ID Sequence Number of the TREX layout) for all Trade Capture Report (**TrdCaptRpt** and **TrdCaptRptAck**) messages. Currently, the only live Trade Capture Reports being processed by firms are PNTs and EFPs for CME and CBOT products.

Since Monday, June 4, 2007 Trade Capture Report messages have contained both the **TrdID** and **RptID** attributes, and both contained the Trade ID number. Beginning Monday, August 13, 2007 however, only the **TrdID** attribute will contain the trade ID value. The **RptID** attribute will be used to identify the specific message rather than the trade.

Since Tuesday, July 24, 2007 firms wishing to test their systems with the Monday, August 13, 2007 configuration have been able to use the Clearing Certification environment to test their systems. The safe way to avoid any processing issues or disruptions is to program your system to look first for the Trade ID, and if it is not there, to then look for Report ID. If you currently process Trade Capture Reports coming from FEC, and you do not do this Trade ID/Report ID checking, you should make this change as soon as possible, to avoid any issues for trade date Monday, August 13, 2007.

**Note that APS and Giveup FIXML messages will not be affected, as they use Allocation Reports, not Trade Capture Reports. Allocation Reports (AllocRpt) will continue to use RptID to identify the Allocation messages, and IndAllocID2 will identify the trades. This change does not affect the FIXML Trade Register data at this time.**

A sample message in Word format may be found at:

<ftp://ftp.cme.com/pub/span/data/cme/test/FIXMLChangesComingInAugust2007.doc>

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