

Advisory Notice

Clearing House

TO: Back Office Managers
Software Providers

FROM: CME Clearing

ADVISORY #: 08-70

SUBJECT: FIXML Input Source Attribute Changes Coming April 14, 2008

DATE: April 8, 2008

In response to firm requests, beginning trade date April 14th, CME Clearing will ensure that the FIXML attribute "Input Source" (abbreviation "InptSrc") is provided on all outgoing FIXML messages. In addition, the existing Input Source value on some FIXML messages will change. These changes will make Input Source more closely conform to the usage of the Trade ID Source Code (position 146-148) in TREX messages.

The most significant impact to most firms will be that beginning April 14th the Input Source attribute will be sent on all APS FIXML messages.

The changes detailed below have been available in the Certification test environment for several weeks with no reported issues.

Beginning trade date April 14, 2008 (Sunday afternoon April 13, 2008), the following messages will now contain the Input Source attribute:

- All allocation (giveup) outgoing messages will contain InptSrc="GUS" just as TREX GAPI messages have "GUS" in the Trade ID Source Code today. ***This affects live APS confirm messages.*** Message types affected: AllocRpt, AllocInstrctn, and AllocInstrctnAlert.
- All ex-pit messages (EFP, EFS, etc.) entered in Front End Clearing (FEC) will contain InptSrc="PNT". Previously, you could have received TREX confirms with Trade ID Source Code equal of "EFP". Message types affected: TrdCaptRpt, TrdCaptRptAck.
- All other messages entered in FEC will contain InptSrc="TES". This is consistent with what you see in TREX today. Message types affected: TrdCaptRpt, TrdCaptRptAck.

Also for trade date April 14, 2008:

- All non-giveup messages being sent back to firms as a result of an incoming message (from firm to CME Group) will contain InptSrc="MQM". Message types affected: TrdCaptRpt, TrdCaptRptAck.

If you have any questions or concerns regarding FIXML messages, the upcoming Input Source improvements, or a full grid of Input Source codes, please contact CCS at CCS@cmegroup.com, or call CCS at 312-207-2525.