



TO: Clearing Member Firms

FROM: CME and CBOT®

ADVISORY #: 06-166

DATE: June 28, 2006

SUBJECT: Electronic Trade Message Changes

On June 4, 2006, the CME and CBOT implemented a change to suppress the opposite broker data on the bookkeeping trex confirmation message for all Globex and e-cbot trades. In the interest of furthering anonymity in electronic trading, the following additional changes will be made effective Sunday, July 2, 2006:

For all Globex executed trades:

- In the Front End Clearing (FEC) application, (a) opposite broker data will be replaced by the generic value of "000A" and (b) opposite firm data will be replaced by the generic value of "000". This change will apply to both the viewable on-line FEC screen and the data that is exported to a spreadsheet.
- In both the Trade Register print report and the FIXML data file, (a) opposite broker data will be replaced by the generic value of "000A" and (b) opposite firm data will be replaced by the generic value of "000".
- On the bookkeeping TREX confirmation message, opposite firm data will be replaced with the generic value of "000" in position 76-80 of the main block of the TREX record format.

For all e-cbot executed trades:

- In the Front End Clearing (FEC) application, opposite broker data only will be replaced by the generic value of "000A". Opposite house will continue to be displayed. This change will apply to both the viewable on-line FEC screen and the data that is exported to a spreadsheet.
- In both the Trade Register print report and the FIXML data file, opposite broker data only will be replaced by the generic value of "000A". Opposite house data will continue to be displayed.

If you have any questions, please call your Key Account Manager at the CBOT or the CME Clearing House at 312-207-2525.