09-100

TO: Clearing Member Firms
                 Back Office Managers
                 PTP Software Providers

FROM: CME Clearing

SUBJECT: **Reminder: CME Globex 20-Byte Order ID's to go Live March 15, 2009 and New FIXML Attributes Added to Trade and Allocation Messages**

DATE: March 13, 2009

20-Byte Order ID's

This Advisory is being sent to remind you that Globex FIXML messages may contain Order ID's (ClOrdID) that consist of up to 20 bytes, beginning on March 15, 2009 for trade date Monday March 16, 2009. The original text from the October 8, 2008 Clearing Advisory follows. The corresponding Globex customer impact document may be found at http://www.cmegroup.com/globex/files/ilink_fixfast_enhancements.pdf;   look to Page 7 for instructions regarding Globex processing and the acceptable format for the expanded ID.

Additional FIXML Attributes Added

BK Broker will now be populated in FIXML trade messages. BK Broker, if applicable to the trade, will be found in a new Party (Pty) Block, using **Role 26**

IndAllocID will be on Allocation Report (AllocRpt) messages when marking a trade for GUS via FIXML. Previously, this attribute was missing from this type of message.

Transfer confirmation messages will now have two new attributes: Original Trade Date (OrigTrdDt) and Original Trade ID (OrigTrdID).

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In order to facilitate faster, more efficient and accurate processing of order messages, CME Globex will be expanding Client Order ID's to 20 bytes in March 15, 2009. In an effort to harmonize the field lengths between CME Globex and Clearing 21, CME Clearing is preparing to handle Client Order ID's ("Card/Order Number") up to 20 bytes in length as well.

This means that beginning March 15, 2009, FIXML trade messages sent by CME Clearing may contain order ID's (ClOrdID attribute in FIXML) of up to 20 bytes in length. The change is meant to improve efficiency of order handling in front-end systems, by allowing unique ID's (primarily numeric, and thus the large size), for each and every message passed to CME Globex.

Currently, eight bytes are available for the order ID, in both TREX and FIXML. Though eight bytes are available, many firms truncate the values down to four or five bytes in length. _This will remain an acceptable practice, even after the field has been expanded to a possible 20 bytes in FIXML._

If your system does not accommodate 20 bytes for ClOrdID in incoming FIXML messages, please plan to schedule work to that end. Again, it is fine to truncate values in your database, and pass these values back to Clearing, given that that is the current practice; however, trade load and trade update programs may have to be

adjusted to expand work-fields and retrieve the right-most significant characters of this variable-length alphanumeric attribute value.

For this expansion of the order ID, FEC screens will be enhanced to show the full possible 20 bytes. Current FIXML Trade Register files and all printed reports, however, will continue to carry a maximum of eight bytes in the order ID, and will continue to display whatever they carry today.

Please coordinate your front, middle, and back office systems to be sure that they will continue to function together smoothly.   Recall that FEC will strip off extraneous spaces on the *rightmost* side of an alpha-numeric field, so the smallest possible value will be transmitted in the FIXML message.
Testing opportunities are currently available in the Certification and New Release environments. You can easily test within your own system, without CME assistance, by simply expanding the values of ClOrdID to various lengths, and re-loading these existing electronic FIXML trade messages into your system(s). This change is for electronically executed trades, but trade load programs should be adjusted to handle all FIXML message types (TrdCaptRpt, TrdCaptRptAck, AllocRpt, etc.).

If you have any questions or concerns, please contact CCS at CCS@cmegroup.com, or call (312)-207-2525.