



Advisory Notice

Clearing House

10-431

To: Clearing Members Firms
Back Office Managers
Software Providers

From: CME Clearing

Subject: **Update:** New Release Clearing FEC UI and FIXML API enhancements effective October 27, 2010

Date: October 19, 2010

Please be advised that effective Wednesday, **October 27, 2010** CME Clearing will implement several enhancements in the **New Release** test environment to both the Front End Clearing User Interface (FEC UI) as well as the FIXML API. These changes will be available for firm testing beginning Thursday, **October 28, 2010**.

FEC UI Enhancements:

1. **Clearing firm user's transfer button functionality:** the transfer button will no longer generate transfers that follow the allocate/claim transaction model. Going forward, the model will be two sided match – as it is with pit trades and manually entered transfers today. When FEC users make use of the transfer button, it will generate only that firm's trade side of the transfer. The unmatched transfer will remain unmatched until the opposite firm selects their respective side of the trade for transfer or enters their side via API messaging or in the UI.
2. **A new field will display for Country of Origin.** This has been added for viewing on allocations and will display the country of origin for the trade execution that has been allocated. This field will not be search-able, but rather a part of the search results only.

FIXML API Enhancements:

1. **A new Country of Origin FIXML field** will be added to messaging for trades executed on the Globex platform. Pty Role 54 will include country of origin information to provide firms with the country the trade execution originated. This field will be included in both Trade Capture Report (TrdCaptRpt) messages and Allocation (AllocRpt, AllocInstrcntAlert) messages in the Report Side (RptSide) block.
2. **A new Leg Count (LegCnt) FIXML field** will be added to multi-legged transactions in the main block of the FIXML message. LegCnt will be a numerical value that displays the total number of legs that are part of one strategy; i.e., a ClearPort spread with 8 legs will have LegCnt="8".

3. **At the request of firms, we are adding another Average Price Group ID FIXML field (AvgPxGrpID)** to the trade legs of SLED Level (MLegRptTyp="3") messages. Currently the Average Price Group ID is in the main block for messages in the field "LinkID", which will remain as-is. This will continue to be a 5 character alphanumeric field that is user specified located on the trade leg blocks (TrdLeg) in the FIXML message.
4. **We will update the FIXML field SubTyp on multi legged transactions (messages with MLegRptTyp="2") in the Instrument block.**

Currently this field may have values of:

CAL
OPNT
BLOCK
EFR
DIFF
TRNSF
EFS
FLEX
EFP
RFC

Going forward, values will reflect the strategy type of the transaction. The possible values are:

CAL= SLEDS
SP = Futures Calendar Spread, non SLEDS
BF = Futures Butterfly
CF = Futures Condor
PK = Futures Pack
PS = Futures Pack Spread
FB = Futures Bundle
SA = Futures Strip
PB = Futures Pack Butterfly
MP = Futures Month Pack
GN = Generic

(There is a "generic" value that is a catch-all for any user-defined spread that is not recognized. Only recognized spread types are *Futures* spreads, so if someone sent in an Options Butterfly, for instance, it would be identified as a Generic.)

As stated above, the above enhancements will be implemented in the CME New Release region for testing beginning **October 28, 2010**. We encourage all firms to participate in testing to ensure no impact to back end processing.

The planned production implementation is the weekend of **November 13, 2010**.

If you have any questions or require further information please contact CME Clearing at 312-207-2525 or ccs@cmegroup.com.