CME Group

Advisory Notice
Clearing House

10-463

To:	Clearing Members Firms Back Office Managers Software Providers
From:	CME Clearing
Subject:	Reminder: Production Clearing FEC UI and FIXML API Enhancements-Effective November 15, 2010
Date:	November 10, 2010

Please be advised that effective Monday, **November 15, 2010** CME Clearing will implement several enhancements in the **Production** environment to both the Front End Clearing User Interface (FEC UI) as well as the FIXML API. These changes were made available for firm testing in New Release on Thursday, **October 28, 2010** (please refer to advisory 10-431: http://www.cmegroup.com/tools-information/lookups/advisories/clearing/Chadv10431.html).

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 (TotNumLegRpts) FIXML field** will be added to multi-legged transactions only in the main block of the FIXML message. TotNumLegRpts 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 TotNumLegRpts="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 were implemented in the CME New Release region for testing on **October 28, 2010**.

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