

 **CME Group** | Advisory Notice

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 13-063

DATE: February 6, 2013

SUBJECT: **FIXML Trade Register Additions/Changes – Cash Adjustments**

Please be advised that, in order to provide more transparency into end-of-day processing, a new Cash Adjustment block will be added to the FIXML Trade Register. This is scheduled for New Release on Wednesday, February 6, 2013 and for **Production on Monday, February 25, 2013.**

This change will affect Futures/Options as well as CDS FIXML Trade Registers.

Currently, corrective Cash Adjustment amounts are included in the FIXML Trade Register for Futures/Options, but they are combined with the Total Banked Amount (Amt Typ="FMTM"), not individually displayed. With this change, corrective Cash Adjustments will display individually as Amt Typ="CASH" Rsn="1000", and will still be included in the Total Banked Amount.

For CDS, corrective Cash Adjustments are not included at all on the CDS FIXML Trade Register. With this change, corrective Cash Adjustments will display individually as Amt Typ="CASH" Rsn="1000", and will be included in the Total Banked Amount (Amt Typ="BANK").

This block will appear near the end of the PosRpt message with the rest of the Amount (Amt) details on the FIXML Trade Register.

To request test cash adjustments in the New Release Environment, please contact CCS at 312-207-2525 or ccs@cmegroup.com

Sample messages highlighting the additional block are attached.

For questions or further information please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.

MESSAGE SAMPLES

SAMPLE 1. An example of how the change will affect Futures/Options:

```
<PosRpt RptID="6699227" ReqID="C010EOD20130204" SetSesID="EOD" MtchStat="0" PriSetPx="99.7"
SetPx="99.7" SetPxTyp="1" SettlCcy="USD" ReqTyp="1" MsgEvtSrc="REG" BizDt="2013-02-04" SettlDt="2013-03-
18" SettlCurrFxRt="1">
  <Pty ID="CME" R="21"/>
  <Pty ID="010" R="4"/>
  <Pty ID="CME" R="22"/>
  <Pty ID="010" R="38">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="010" R="1"/>
  <Instrmt ID="ED" Desc="EURODOLLAR FUTURES" CFI="FFDCSO" SecTyp="FUT" Src="H"
MMY="201303" MatDt="2013-03-18" Mult="2500" Exch="CME" UOM="USD" ValMeth="FUT" Fctr="1"
PxQteCcy="USD" FnlSettlCcy="USD"/>
  <Qty Long="5268" Short="0" Typ="SOD"/>
  <Qty Long="5268" Short="0" Typ="FIN"/>
  <Amt Typ="SMTM" Amt="0" Ccy="USD"/>
  <Amt Typ="TVAR" Amt="0" Ccy="USD"/>
  <Amt Typ="FMTM" Amt="1000.0" Ccy="USD"/>
  <Amt Typ="CASH" Amt="1000.0" Ccy="USD" Rsn="1000"/>
</PosRpt>
```

SAMPLE 2. An example of how the change will affect Credit Default Swaps (CDS):

```
<PosRpt RptID="663148088" ReqID="C010EOD20130204" SetSesID="EOD" MtchStat="0" PriSetPx="100.9504769"
SetPx="100.9087434" SetPxTyp="1" SettlCcy="USD" ReqTyp="1" MsgEvtSrc="REG" BizDt="2013-02-04"
SettlDt="2013-12-20" SettlCurrFxRt="1">
  <Pty ID="CME" R="21"/>
  <Pty ID="010" R="4"/>
  <Pty ID="CME" R="22"/>
  <Pty ID="010" R="38">
    <Sub ID="2" Typ="26"/>
  </Pty>
  <Pty ID="010" R="1"/>
  <Instrmt Sym="CG11V2" ID="CG11V2" Desc="CDXIG11V2.SR.XR.USD" CFI="XXXXXX" SecTyp="CDS"
Src="H" MMY="201312" MatDt="2013-12-20" Mult="0.01" Exch="CMD" UOM="USD" ValMeth="CDS" CpnRt="1.5"
IntAcrl="2012-12-20" CpnPmt="2013-03-20" NotnlPctOut="99.2" Snrty="SR" RstrctTyp="XR" Fctr="1"
PxQteCcy="USD" FnlSettlCcy="USD">
  <AID AltID="2I65BYCI4" AltIDSrc="104"/>
  <Evnt EventTyp="9" Dt="2013-12-20"/>
  <Evnt EventTyp="101" Dt="2012-12-20"/>
</Instrmt>
  <Qty Long="15000000" Short="0" Typ="SOD"/>
  <Qty Long="15000000" Short="0" Typ="FIN"/>
  <Qty Long="15000000" Short="0" Typ="IES"/>
  <Amt Typ="TVAR" Amt="0" Ccy="USD"/>
  <Amt Typ="ACPN" Amt="-29140" Ccy="USD"/>
  <Amt Typ="BANK" Amt="5601.1" Ccy="USD"/>
  <Amt Typ="IACPN" Amt="-1860" Ccy="USD"/>
  <Amt Typ="ICMTM" Amt="6209.94" Ccy="USD"/>
  <Amt Typ="CMTM" Amt="-135221.02" Ccy="USD"/>
  <Amt Typ="COLAT" Amt="-164361.02" Ccy="USD"/>
  <Amt Typ="ICPN" Amt="0" Ccy="USD"/>
  <Amt Typ="CASH" Amt="0.66" Ccy="USD" Rsn="4"/>
  <Amt Typ="CASH" Amt="1250.50" Ccy="USD" Rsn="1000"/>
</PosRpt>
```