CME Group | Advisory Notice

13-074

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

DATE: February 11, 2013

SUBJECT: **FIXML Trade Register Additions/Changes - UOM**

Please be advised that, in order to comply with FIX protocol, five new tags will be added to the FIXML Trade Register. These additions are scheduled for New Release on Wednesday, February 27, 2013 and for **Production** on **Monday, March 11, 2013**.

Following are details of the additions that will be made:

Description	**FIXML Tag**
*UnitOfMeasure	*@UOM
UnitOfMeasureCcy	@UOMCcy
UnitOfMeasureQuantity	@UOMQty
PriceUnitOfMeasure	@PxUOM
PriceUnitOfMeasureCcy	@PxUOMCcy
PriceUnitOfMeasureQuantity	@PxUOMQty

*Note: UOM is an existing tag, but for products where Currency is the Unit of Measure, UOM will now equal Ccy and the new UOMCcy tag will indicate the applicable Currency.

These tags will be available in the Instrument [Instrmnt] block on TrdCaptRpts and PosRpts on the FIXML trade registers.

Sample messages highlighting the additional fields 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 Currency Futures:

Current Position Record:


```
<PosRpt RptID="22266101333" ReqID="C321EOD20130654" SetSesID="EOD" MchStat="0" PriSetPx="1.3385"
SetPx="1.3304" SetPxTyp="1" SettlCcy="USD" ReqTyp="1" MsgEvtSrc="REG" BizDt="2013-01-15" 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="EC" Desc="EURO FUTURE" CFI="FFCPSO" SecTyp="FUT" Src="H" MMY="201303" MatDt="2013-03-18"
Mult="125000" Exch="CME" UOM="EUR" ValMeth="FUT" Fctr="1" PxQteCcy="USD" FnlSettlCcy="USD"/>
        <Qty Long="0" Short="38" Typ="ETR"/>
        <Qty Long="0" Short="107" Typ="SOD"/>
        <Qty Long="0" Short="145" Typ="FIN"/>
        <Qty Long="0" Short="145" Typ="IES"/>
        <Amt Typ="SMTM" Amt="108337.5" Ccy="USD"/>
        <Amt Typ="TVAR" Amt="6687.5" Ccy="USD"/>
        <Amt Typ="FMTM" Amt="115025.0" Ccy="USD"/>
</PosRpt>
```


New Position Record:


```
<PosRpt RptID="22266101333" ReqID=" C321EOD20130654" SetSesID="EOD" MchStat="0" PriSetPx="1.3385"
SetPx="1.3304" SetPxTyp="1" SettlCcy="USD" ReqTyp="1" MsgEvtSrc="REG" BizDt="2013-01-15" 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="EC" Desc="EURO FUTURE" CFI="FFCPSO" SecTyp="FUT" Src="H" MMY="201303" MatDt="2013-03-18"
Mult="125000" Exch="CME" UOM="Ccy" UOMCcy="EUR" UOMQty="125000" PxUOM="Ccy" PxUOMCcy="EUR"
PxUOMQty="1" ValMeth="FUT" Fctr="1" PxQteCcy="USD" FnlSettlCcy="USD"/>
        <Qty Long="0" Short="38" Typ="ETR"/>
        <Qty Long="0" Short="107" Typ="SOD"/>
        <Qty Long="0" Short="145" Typ="FIN"/>
        <Qty Long="0" Short="145" Typ="IES"/>
        <Amt Typ="SMTM" Amt="108337.5" Ccy="USD"/>
        <Amt Typ="TVAR" Amt="6687.5" Ccy="USD"/>
        <Amt Typ="FMTM" Amt="115025.0" Ccy="USD"/>
</PosRpt>
```

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

Current Position Record:


```xml
<PosRpt RptID="666859444" ReqID="C010EOD20130116" SetSesID="EOD" MtchStat="0" PriSetPx="100.972597" SetPx="100.9758452" SetPxTyp="1" SettlCcy="USD" ReqTyp="1" MsgEvtSrc="REG" BizDt="2013-01-15" SettlDt="2013-12-20" SettlCurrFxRt="1">
	<Pty ID="CME" R="21"/>
	<Pty ID="010" R="4"/>
	<Pty ID="CME" R="22"/>
	<Pty ID="010S" 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="-16740" Ccy="USD"/>
	<Amt Typ="BANK" Amt="-1102.71" Ccy="USD"/>
	<Amt Typ="IACPN" Amt="-620" Ccy="USD"/>
	<Amt Typ="ICMTM" Amt="-483.34" Ccy="USD"/>
	<Amt Typ="CMTM" Amt="-145205.77" Ccy="USD"/>
	<Amt Typ="COLAT" Amt="-161945.77" Ccy="USD"/>
	<Amt Typ="ICPN" Amt="0" Ccy="USD"/>
	<Amt Typ="CASH" Amt="0.63" Ccy="USD" Rsn="4"/>
</PosRpt>
```


New Position Record:


```xml
<PosRpt RptID="666859444" ReqID="C010EOD20130116" SetSesID="EOD" MtchStat="0" PriSetPx="100.972597" SetPx="100.9758452" SetPxTyp="1" SettlCcy="USD" ReqTyp="1" MsgEvtSrc="REG" BizDt="2013-01-15" SettlDt="2013-12-20" SettlCurrFxRt="1">
	<Pty ID="CME" R="21"/>
	<Pty ID="010" R="4"/>
	<Pty ID="CME" R="22"/>
	<Pty ID="010S" 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="Ccy" UOMCcy="USD" UOMQty="1" PxUOM="IPNT" PxUOMQty="1" 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="-16740" Ccy="USD"/>
	<Amt Typ="BANK" Amt="-1102.71" Ccy="USD"/>
	<Amt Typ="IACPN" Amt="-620" Ccy="USD"/>
	<Amt Typ="ICMTM" Amt="-483.34" Ccy="USD"/>
	<Amt Typ="CMTM" Amt="-145205.77" Ccy="USD"/>
	<Amt Typ="COLAT" Amt="-161945.77" Ccy="USD"/>
	<Amt Typ="ICPN" Amt="0" Ccy="USD"/>
	<Amt Typ="CASH" Amt="0.63" Ccy="USD" Rsn="4"/>
</PosRpt>
```