

TO: Clearing Member Firms  
Back Office Managers  
Service Providers

FROM: CME Clearing

ADVISORY #: 14-245

DATE: June 19, 2014

SUBJECT: New Alternate ID Source (AltIDSrc) on Some Globex TrdCaptRpts Coming Trade Date  
June 23, 2014

Beginning trade date June 23, 2014, "per month" Henry Hub Future contracts will be available for trading on Globex. Currently, only the "per day" version of the contract (code "NN") trades on Globex, yielding cleared quantities in multiples of the number of calendar days in the contract month times the Globex-traded quantity, when delivered to firms via FIXML messaging.

The Globex product code for the "per month" contracts will be "NNE", and id will be converted to clearing product code "NN" in Front End Clearing (FEC). The trade quantities sent to firms via FIXML messaging will be the same as the quantities traded in Globex.

The "per month" contracts will also include an Alternate ID block, with Alternate ID Source (AltIDSrc) of "103". Currently, Trade At Marker ("TAM") trades carry an Alternate ID block with AltIDSrc="112". Trade Capture Reports without special reference product codes do not include Alternate ID blocks.

Example:

Buying 1 October "NN" contract on Globex will result in a Trade Capture Report (TrdCaptRpt) with a LastQty of 31 (or 28, or 29, or 31, depending on the contract month).

Buying 1 October "NNE" contract on Globex will result in a Trade Capture Report with a LastQty of 1, *regardless* of the contract month.

Testing is available in the New Release environment now, and a sample message is shown on the next page of this Advisory.

For questions, help testing in the New Release environment, or further information please contact CME Clearing Services (CCS) at 312-207-2525 or [ccs@cmegroup.com](mailto:ccs@cmegroup.com).

## Sample FIXML Message with new Alternate ID Source (AltIDSrc)

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
<TrdCaptRpt RptID="146AD9B8B69AP0004C8E06093457601" TransTyp="0" RptTyp="0" TrdTyp="0"
MtchID="146AD9B8B69AP0004C8E02" ExecID="01494820140618093457TN0000006" TrdDt="2014-06-18"
BizDt="2014-06-18" MLegRptTyp="1" MtchStat="0" MsgEvtSrc="CMESys" TrdRptStat="0" TrdID="104953"
TrdID2="146AD9B8B69AP0004C8E06" LastQty="1" LastPx="4.600" TxnTm="2014-06-18T09:34:57-05:00"
TrdHandlInst="0" VenueTyp="E" VenuTyp="E" OrigTmUnit="Mo">
<Hdr Snt="2014-06-18T09:34:57-05:00" SID="CME" TID="010" SSub="CME" TSub="NYMEX"/>
<Instrmt Sym="NNU4" ID="NN" CFI="FXXCSO" SecTyp="FUT" Src="H" MMY="20140900" MatDt="2014-08-27"
Mult="2500" Exch="NYMEX" PxQteCcy="USD">
  <AID AltID="NNE" AltIDSrc="103"/>
</Instrmt>
<RptSide Side="2" ClOrdID="TEST" InptSrc="GBX" InptDev="API" CustCpcty="1" OrdTyp="L" SesID="RTH"
  SesSub="E" OrdID="482761" AgrsInd="Y">
  <Pty ID="CME" R="21"/>
  <Pty ID="010" R="4"/>
  <Pty ID="NYMEX" R="22"/>
  <Pty ID="010" R="1"/>
  <Pty ID="3211" R="24">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="0A0L" R="12"/>
  <Pty ID="010N" R="38">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="NONE" R="44"/>
  <Pty ID="P90010" R="55"/>
  <Pty ID="US,IL" R="54"/>
  <RegTrdID ID="FECC146AD9B8B69AP0004C8E06" Src="1010000023" Typ="0" Evnt="2"/>
  <TrdRegTS TS="2014-06-18T09:34:57-05:00" Typ="1"/>
</RptSide>
</TrdCaptRpt>
</FIXML>
```