

15-365

October 28, 2015

IMPORTANT MEMORANDUM

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: CME Group Clearing

SUBJECT: Classification of Financial Instruments (CFI) Code Change

Please be advised CME Clearing will modify the format of the existing CFI codes in Production effective for trade date **Monday, November 16, 2015**. The change will first be reflected on all Futures confirm messages beginning **on Sunday, November 15, 2015** and will be reflected on the FPRF file generated **on Monday, November 16th**.

The last character of the string is changing from an O to an X. The last character originally indicated if the contract was an outright (O) but under the current ISO spec it is not used. Recently CFI code has been deemphasized and use of SecTyp has been encouraged.

Examples:

- FFICSO changes to FFICSX
- FCEPSO changes to FCEPSX

FIXML Examples:

- CFI="FFICSO" changes to CFI="FFICSX"
- CFI="FCEPSO" changes to CFI="FCEPSX"

We would like to provide firms the opportunity to test the change in our New Release environment beginning on Thursday, October 29th in preparation for the Production implementation.

For questions or further information: please contact CME Clearing at 312.207.2525 or via email at ccs@cmegroup.com