To: Clearing Member Firms; Brokers; Customers

From: CME Clearing Europe Limited (the Clearing House)

Advisory No.: 15-08

Notice Date: 27th January 2015

Asset Classes: CME Europe Exchange Futures

**FIXML Delivery Transfer Message Enhancements on 26th February 2015**

1. **Beginning Trade Date 26th February 2015, FIXML "Delivery Transfer" messages will be enhanced with new information.**

   Delivery Transfer messages originate at CME Clearing Europe, and are delivered to Clearing Member Firms via MQM messaging. They are automatically generated the day after Last Trade Date for physically delivered gas products – (TME and NME). The next round of Delivery Transfer messages will be disseminated on Thursday, 26th February 2015.

   Specific enhancements for the messages include:

   - The message type will be Trade Capture Report (TrdCaptRpt)
   - The Input Source (InptSrc) attribute will have a value of "DLV"
   - The Input Device (InptDev) attribute will have a value of "SYSGEN," meaning "System Generated"

   A sample FIXML Delivery Transfer Message is shown on the following page.

2. **Further Information**

   For further information please contact Clearing Support on +44 (0)20 3379 3131 or email ClearingSupport_London@cme-group.com.
Sample FIXML “Delivery Transfer” Message

<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
  <TrdCaptRpt
    RptID="14A56C09936001LC3741200433198"
    TransTyp="0"
    RptTyp="0"
    TrdTyp="3"
    TrdSubTyp="200"
    TrnsfrRsn="P"
    MtchID="14A56C09936001LC370"
    ExecID="210097689"
    PxTyp="2"
    TrdDt="2014-12-22"
    BizDt="2014-12-22"
    MLegRptTyp="1"
    MtchStat="0"
    MsgEvtSrc="CMESys"
    TrdRptStat="0"
    TrdID="100006"
    TrdID2="14A56C09936001LC374"
    LastQty="50"
    LastPx="26.0"
    TxnTm="2014-12-19T20:04:33-06:00"
    SettlDt="2015-02-08"
    TrdHandlInst="5"
    OrigTrdDt="2014-12-19"
    VenueTyp="C"
    VenuTyp="C"
    LastUpdateTm="2014-12-19T20:04:33.198-06:00">
    <Hdr
      Snt="2014-12-19T20:04:33-06:00"
      SID="CCE"
      TID="010"
      SSub="CCE"
      TSub="CCE"/>
    <Instrmt
      Sym="TDEG508"
      ID="TDE"
      CFI="FCEPSO"
      SecTyp="FUT"
      Src="H"
      MMY="20150208"
      MatDt="2015-02-09"
      Mult="24"
      Exch="CEU"
      PxQteCcy="EUR"/>
    <RptSide
      Side="1"
      ClOrdID="DLVR"
      InptSrc="DLV"
      InptDev="SYSGEN"
      CustCpcty="4"
      OrdTyp="P"
      SesID="ETH"
      SesSub="C"
      SideExecID="210097689"
      AllocChngStat="0">
      <Pty
        ID="CCE"
        R="21"/>
      <Pty
        ID="CCE"
        R="22"/>
      <Pty
        ID="ABC"
        R="4"/>
      <Pty
        ID="ACCTNUM"
        R="24"/>
      <Sub ID="1" Typ="26"/>
    </RptSide>
  </TrdCaptRpt>
</FIXML>