

DATE: November 4, 2013

ADVISORY#: 13-511

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

SUBJECT: Bunched Order Execution ID on OTC Clearing Confirms

A new field called SideExecID is being added to FIXML Trade Capture Report cleared trade confirmation messages in support of OTC bunched order processing. Initially this will only affect CDS and OTC FX messaging.

SideExecID will be present on trade confirmation messages resulting from allocations which offset the original block trade. SideExecID carries the original block trade id as assigned by ClearPort and allows the offsetting allocations to be tied back to the initiating block trade.

Please note that this functionality has been available in Production since mid-year.

The following page contains a sample of the RptSide element to which the SideExecID attribute will be added:

For questions or further information, please contact CME Client Services at 312.338.7112 or onboarding@cmegroup.com.

Sample message excerpt of RptSide with SideExecID

```
<RptSide Side="2" ClOrdID="996:20131101:58043662:51700" InptSrc="CPC" InptDev="API" CustCpcty="4"
SesID="RTH" SesSub="X" AgrsrInd="N" AllocID="5273F4F304580052" SideExecID="6566976"
AllocID2="10246755">
  <Pty ID="CME" R="21"/>
  <Pty ID="999" R="4"/>
  <Pty ID="CME" R="22"/>
  <Pty ID="999" R="1"/>
  <Pty ID="XYXYXY" R="24">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="XYXYXY" R="38">
    <Sub ID="1" Typ="26"/>
  </Pty>
  <Pty ID="platform_9999" R="7"/>
  <Pty ID="BBB" R="16"/>
  <Pty ID="9999903IUYOH354SNS58" Src="N" R="73"/>
  <RegTrdID ID="CPC0000065699994SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  <TrdRegTS TS="2013-11-01T13:37:42-05:00" Typ="1"/>
  <TrdRegTS TS="2013-11-01T13:37:44-05:00" Typ="8"/>
</RptSide>
```