

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 14-023

DATE: January 15, 2014

SUBJECT: FIXML Update: Expanded Use of FIXML Regulatory Trade ID Block
Coming February 10, 2014

The Allocation Report (AllocRpt) example on Page 3 of this Advisory has been amended. Specifically, the new RegTrdID block has been moved within the Alloc block, to a position before the Parties (Pty) blocks. Text for the original Advisory (14-006), published January 7, 2014, follows.

For trades dated February 10, 2014 and going forward, all CME US Clearing real-time trade confirmation and allocation messages will carry a Regulatory Trade ID block containing a Unique Trade Identifier (UTI), supplying European Union (EU) clients with a key data element under EMIR (European Market Infrastructure Regulation) regulatory reporting. This is the same block and attribute currently used for the Unique Swap Identifier (USI), which is on some CME Clearing FIXML confirmation messages and used in connection with Dodd-Frank regulatory reporting.

To assist in complying with EMIR reporting, CME is offering a delegated reporting-on-behalf-of (ROBO) service to all EU customers of CME Clearing US and CME US exchanges. For more information on the CME ROBO service, please contact us at 312-338-7112 or onboarding@cmegroup.com.

The UTI will be located inside the Regulatory Trade ID block (RegTrdID).

CME Clearing already includes the RegTrdID block for commodity swaps trades, identifying the Unique Swap Identifier (USI) when applicable. Now, CME Clearing US will add this block to all applicable FIXML messaging, regardless of product type or regulatory reporting requirement.

The identifier is being added to all:

- Trade Capture Report (TrdCaptRpt) messages, regardless of their point of origin (Globex trade confirms, pit trade confirmations sent back to firms, and OPNTs, EFRPs, Blocks, and "Alleged" confirms, such as those transacted on ClearPort,
- All Trade Capture Report Acknowledgement (TrdCaptRptAck) messages,
- All Allocation Report (AllocRpt) messages, and
- PosRpts in the FIXML Trade Register file, where positions are held at the customer account level.

The identifier will *not* be present in Allocation Instruction Alert (AllocInstrctnAlert) or Allocation Instruction Acknowledgement (AllocInstrctnAck) messages.

While we do not expect this new block to cause issues with your trade or reconciliation processing, we appreciate your attention to examining your trade and allocation load programs, and reconciliation programs, to be sure that this block will not cause issues. Sample trade and position messages will be available in January, leading up to the February go-live date.

Testing opportunities will be available in the New Release environment, beginning January 16, 2014.

For other questions or further information, please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.

Sample TrdCaptRpt with UTI (Green)

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
  <TrdCaptRpt RptID="1431B77108A0001C3A702122750094" TransTyp="2" RptTyp="0" TrdTyp="22"
  MchID="1431B77108A0001C3A68" ExecID="1862153" PxTyp="2" TrdDt="2014-12-23" BizDt="2014-12-23"
  MLegRptTyp="1" MchStat="0" MsgEvtSrc="CMESys" RptRefID="1862153NEW" TrdRptStat="0" TrdID="100880"
  TrdID2="1431B77108A0001C3A70" LastQty="10" LastPx="802.00" TxnTm="2014-12-23T12:27:50-06:00"
  SettlDt="0001-01-01" TrdHandlInst="0" OrigTrdDt="2014-12-23" VenueTyp="X" VenuTyp="X"
  LastUpdateTm="2014-12-23T12:27:50.094-06:00">
    <Hdr Snt="2014-12-23T12:27:50-06:00" SID="CME" TID="123" SSub="CME" TSub="CME"/>
    <Instrmt Sym="CPCF4" ID="CPC" CFI="FCACSO" SecTyp="FUT" Src="H" MMY="20140100"
  MatDt="2014-01-30" Mult="25" Exch="CME" PxQteCcy="USD"/>
    <RptSide Side="2" ClOrdID="JUST_USI" InptSrc="CPC" InptDev="API" CustCpcty="2"
  SesID="ETH" SesSub="X" AgrsrInd="N">
      <Pty ID="CME" R="21"/>
      <Pty ID="123" R="4"/>
      <Pty ID="CME" R="22"/>
      <Pty ID="123" R="1"/>
      <Pty ID="TEST_ACCT" R="24">
        <Sub ID="2" Typ="26"/>
      </Pty>
      <Pty ID="123" R="38">
        <Sub ID="2" Typ="26"/>
      </Pty>
      <Pty ID="XUTI" R="30"/>
      <Pty ID="THESIMPSONS123CME" R="62">
        <Sub ID="HSIMPSON" Typ="9"/>
      </Pty>
      <Pty ID="MabelJ010CME" R="36">
        <Sub ID="Laura B" Typ="9"/>
      </Pty>
      <Pty ID="123_7ID" R="7"/>
      <Pty ID="XUTI" R="16"/>
      <RegTrdID ID="CPC000001862153SN0001" Src="1010000023" Typ="0" Evt="2"/>
      <TrdRegTS TS="2014-12-23T12:27:38-06:00" Typ="1"/>
    </RptSide>
  </TrdCaptRpt>
</FIXML>
```

Sample CME Allocation Report

On Allocation Reports, the new block will be present within the "Alloc" block (Client RegTrdID block in green):

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" xv="109" cv="CME.0001">
  <AllocRpt ClrDt="2014-12-05" TxnTm="2014-12-05T01:56:47-06:00" InptDev="API" InptSrc="MQM" TrdTyp="0"
  RptTyp="15" AvgPx="1786.25" RptID="142BFDF080C0001C129C1033122393" MLegRptTyp="1" GrpID="100044"
  LastUpdateTm="2014-12-05T03:31:22.393-06:00" VenuTyp="P" GrpID2="142BFDF080C0001C1292" Side="2"
  Stat="9" TransTyp="0" Qty="1" TrdDt="2014-12-05" SesSub="P" SesID="RTH"
  MchID="142BFDF080C0001C1298" PostTrdTyp="0" ExecOrClaimInd="0">
    <Hdr Snt="2014-12-05T03:31:22-06:00" SID="CME" TID="123" SSub="CME" TSub="CME"/>
    <OrdAlloc ClOrdID="1"/>
    <Instrmt Sym="GEZ4" ID="ED" CFI="FFCPSO" SecTyp="FUT" Src="H" MMY="20141200" MatDt="2014-12-
  16" Mult="100000" Exch="CME" PxQteCcy="PLN"/>
    <Pty ID="CME" R="21"/>
    <Pty ID="CME" R="22"/>
    <Pty ID="123" R="1"/>
    <Pty ID="TEN" R="12"/>
    <Pty ID="ASDF3124" R="24">
      <Sub ID="1" Typ="26"/>
    </Pty>
    <Pty ID="CME" R="21"/>
    <Pty ID="123" R="38">
      <Sub ID="1" Typ="26"/>
    </Pty>
    <Pty ID="123" R="4"/>
    <Alloc IndAllocID="CME" IndAllocID2="100002FS" IndAllocID2="100045" CustCpcty="4" Qty="1"
  TrdID2="142BFDF080C0001C129C" AllocRollupInst="1">
      <RegTrdID ID="FECC142BFDF080C0001C129C" Src="010000023" Typ="0" Evt="2"/>
    <Pty ID="CME" R="21"/>
    <Pty ID="CME" R="22"/>
    <Pty ID="123" R="1"/>
    <Pty ID="YYYY123" R="24">
      <Sub ID="1" Typ="26"/>
    </Pty>
  </Alloc>
</AllocRpt>
</FIXML>
```

CME Trade Register FIXML PosRpt:

```
<?xml version="1.0" encoding="UTF-8"?>
<PosRpt RptID="1084080840" ReqID="C370EOD20140904" SetSesID="EOD" MtchStat="0"
PriSetPx="100.3722138" SetPx="100.3699109" SetPxTyp="1" SettlCcy="USD" ReqTyp="1" MsgEvtSrc="REG"
BizDt="2014-09-04" SettlDt="2014-12-20" SettlCurrFxRt="1">
  <Pty ID="CME" R="21"/>
  <Pty ID="123" R="4"/>
  <Pty ID="CME" R="22"/>
  <Pty ID="123" R="38">
    <Sub ID="2" Typ="26"/>
  </Pty>
  <Pty ID="123" R="1"/>
  <Instrmt Sym="CG11V2" ID="CG11V2" Desc="CDXIG11V2.SR.XR.USD" CFI="XXXXXX" SecTyp="CDS"
Src="H" MMY="201412" MatDt="2014-12-20" Mult="0.01" Exch="CMD" UOM="Ccy" UOMCcy="USD" UOMQty="1"
PxUOM="IPNT" PxUOMQty="1" ValMeth="CDS" CpnRt="1.5" IntAcrl="2014-06-20" CpnPmt="2014-09-20"
NotnlPctOut="99.2" Srnty="SR" RstrctTyp="XR" Fctr="1" PxQteCcy="USD" FnlSettlCcy="USD">
  <AID AltID="2165BYCI4" AltIDSrc="104"/>
  <Evt EventTyp="9" Dt="2014-12-20"/>
  <Evt EventTyp="101" Dt="2014-06-20"/>
</Instrmt>
  <Qty Long="0" Short="57000000" Typ="SOD"/>
  <Qty Long="0" Short="57000000" Typ="FIN"/>
  <Qty Long="0" Short="57000000" Typ="IES"/>
  <Amt Typ="TVAR" Amt="0" Ccy="USD"/>
  <Amt Typ="ACPN" Amt="181412" Ccy="USD"/>
  <Amt Typ="BANK" Amt="1052.88" Ccy="USD"/>
  <Amt Typ="IACPN" Amt="2356" Ccy="USD"/>
  <Amt Typ="ICMTM" Amt="-1302.15" Ccy="USD"/>
  <Amt Typ="CMTM" Amt="209162.42" Ccy="USD"/>
  <Amt Typ="COLAT" Amt="390574.42" Ccy="USD"/>
  <Amt Typ="ICPN" Amt="0" Ccy="USD"/>
  <Amt Typ="CASH" Amt="-0.97" Ccy="USD" Rsn="4"/>
  <RegTrdID ID="PS398457357" Src="1010000023" Typ="0" Evt="2" />
</PosRpt>
```