

TO: Clearing Member Firms  
Back Office Managers  
Service Providers

FROM: CME Clearing

ADVISORY #: 15-033

DATE: January 30, 2015

SUBJECT: FIXML Delivery Transfer Message Enhancements Coming March 17, 2015

Beginning Trade Date March 17, 2015, FIXML "Delivery Transfer" messages will be enhanced with new information.

Delivery Transfer messages originate at CME Clearing, and are delivered to Clearing Member Firms via MQM messaging. They are automatically generated the day after Last Trade Date for a select few products - currently Eurodollar Bundle Futures (BU2, BU3, and BU5). The next round of Delivery Transfer messages will be disseminated on Tuesday, March 17, 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.

For questions or further information please contact CME Clearing Services (CCS) at 312-207-2525 or [ccs@cmegroup.com](mailto:ccs@cmegroup.com).

Sample FIXML "Delivery Transfer" Message

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
<TrdCaptRpt RptID="14A4A0889900301D32FB301021134879" TransTyp="0" RptTyp="0" TrdTyp="3"
TrdSubTyp="200" TrnsfrRsn="P" MtchID="14A4A0889900301D32FB2C" ExecID="257993203" PxTyp="2"
TrdDt="2014-12-16" BizDt="2014-12-16" MLegRptTyp="1" MtchStat="0" MsgEvtSrc="CMESys" TrdRptStat="0"
TrdID="148992" TrdID2="14A4A0889900301D32FB30" LastQty="69" LastPx="98.635" TxnTm="2014-12-
16T02:11:34-06:00" SettIDt="0001-01-01" TrdHandlInst="5" OrigTrdDt="2014-12-15" VenueTyp="C" VenuTyp="C"
LastUpdateTm="2014-12-16T02:11:34.879-06:00">
  <Hdr Snt="2014-12-16T02:11:34-06:00" SID="CME" TID="690" SSub="CME" TSub="CME"/>
  <Instrmt Sym="GEM6" ID="ED" CFI="FFDCSO" SecTyp="FUT" Src="H" MMY="20160600"
MatDt="2016-06-13" Mult="2500" Exch="CME" PxQteCcy="USD"/>
  <RptSide Side="2" ClOrdID="DLVR" InptSrc="DLV" InptDev="SYSGEN" CustCpcty="4"
OrdTyp="P" SesID="ETH" SesSub="C" SideExecID="257993203" AllocChngStat="0">
    <Pty ID="CME" R="21"/>
    <Pty ID="ABC" R="4"/>
    <Pty ID="CME" R="22"/>
    <Pty ID="ABC" R="1"/>
    <Pty ID="ACCTNUM" R="24">
      <Sub ID="1" Typ="26"/>
    </Pty>
    <Pty ID="995" R="17"/>
    <Pty ID="ABC" R="38">
      <Sub ID="1" Typ="26"/>
    </Pty>
    <Pty ID="API" R="200"/>
    <RegTrdID ID="FECC14A4A0989900301D32FB33" Src="101000023" Typ="0"
      Evnt="2"/>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```