

NOTICE TO ALL CME ClearPort API (CPAPI) users

Date: January 21, 2014

Subject: CME ClearPort API Enhancements - Unique Trade Identifiers (UTIs)

Effective **Sunday February 9** (trade date Monday, February 10), CME ClearPort API will introduce a number of enhancements in order to supply European Union (EU) clients with key data elements for ESMA regulatory reporting requirements (i.e. Unique Trade Identifiers, or "UTIs"). To supply this data CME ClearPort API will use the same elements and attributes currently used for swaps in connection with Dodd Frank Regulatory reporting. The impacts are as follows:

CME Cleared Transactions

- Cleared UTIs will now be generated for all CME Cleared Non-Swap Transactions. This includes any Block, EFP, and EFS/EOO/EFR trades submitted through CME ClearPort that is to be cleared through CME Clearing.

Please Note: For the purpose of reporting CME cleared swaps to the European Trade Repository for EU clients, currently generated Swap Identifiers (USIs for SDR) will be used as the Unique Trade Identifiers.

CCE (CME Clearing Europe) Cleared Transactions:

- Cleared UTIs will now be generated for all CCE Cleared Transactions. This includes any trades submitted through CME ClearPort that is to be cleared through CME Clearing Europe.
 - CCE Cleared UTI: used for CME Clearing Europe EMIR reporting between CME Clearing Europe and Clearing Members. New attribute called "**Scope**" will carry a value of "1" within the RegTrdID Element to indicate Cleared UTIs.
- Client UTIs will now be generated for all customer accounts on CCE Cleared Transactions (not applicable to house accounts).
- CCE Client UTI: used to identify transactions between Clearing Members and their clients whereas CME Clearing Europe acts as a delegated reporting service provider under EMIR. New attribute called "**Scope**" will carry a value of "2" within the RegTrdID Element to indicate Client UTIs.

- Additionally, for transactions to be cleared at CCE, Block/Bilateral UTIs can be specified by the submitter. If not provided, CME ClearPort will generate these UTIs (Block UTIs will only be generated by CME ClearPort for transactions which include allocations).
- All messages for CCE Cleared swap transactions will contain the LEI of the CME ETR (in Party Role 102 at the trade level).

These enhancements will be in New Release starting on **Wednesday, January 29**.

Overview of UTIs:

- All Cleared UTIs are side-specific, whereas Bilateral UTIs are shared by both sides.
- Block UTIs are trade-level for outright transactions, but leg-level for multi-leg transactions.
- For 1-to-1 (non-allocated) outright transactions, *Cleared Status Trade Capture Reports* (HTTPS and MQ) and *Trade Capture Report Acknowledgements* (MQ only) will contain a Cleared UTI at the side-level.
- For 1-to-1 (non-allocated) outright transactions to be cleared at CCE, Bilateral UTIs must be specified (or will be generated) at the trade-level.
- **Important Note:** On Trade Capture Reports (HTTPS and MQ) and Trade Capture Report Acknowledgements (MQ only) for any 1-to-Many (allocated) transaction, the Report Side element for the unallocated side will be broken down into the same number of Alloc blocks as on the allocated side, each with a corresponding Allocation quantity. At least one UTI will be present within each Alloc block.
- For 1-to-Many (allocated) outright transactions to be cleared at CCE, Bilateral UTIs must be specified (or will be generated) at the allocation-level.
- Furthermore, UTIs for multi-leg transactions are leg-specific. For example, a Futures Calendar Spread *allocated across 2 accounts on the buy-side* will contain a total of 8 Cleared UTIs (i.e., 2 leg-specific Cleared UTIs in each Alloc block on both sides).

Sample Messages:

CME Cleared Outright Block Trade (1-to-1)

```
<FIXMLv="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
```

```
<TrdCaptRptRptID="1389930190301" TransTyp="0" TrdRptStat="0" TrdTyp="1" TrdDt="2014-01-15" BizDt="2014-01-15" ExecID="1234567" TxnTm="2014-01-15T13:37:34.506-
```

06:00"QtyTyp="0"LastQty="50000"LastPx="88.0"RptTyp="0"ReqID="11291219-18c8-4f37-b7de-24759535ae99">

<HdrSID="CPC"SSub="CPAPI"TID="PLTFM"TSub="platform_1"/>

<InstrmtID="MF"Src="H"SecTyp="FUT"MMY="201403"Exch="NYMEX"TmUnit="Mo"/>

<TrdRegTSTS="2014-01-15T13:32:00-06:00"Typ="1"/>

<RptSideSide="1"InptDev="API"InptSrc="PLTFM"CustCpcty="4">

<PtyR="44"ID="broker1"/>

<PtyR="30"ID="Broker_Firm_A">

<SubTyp="5"ID="Broker Firm A Name"/>

</Pty>

<PtyR="62"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="36"ID="trader1">

<SubTyp="9"ID="Trader 1 Name"/>

</Pty>

<PtyR="37"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="1"ID="123">

<SubTyp="5"ID="Clearing Firm 123 Name"/>

</Pty>

<PtyR="24"ID="ACCT1"Src="C">

<SubTyp="26"ID="1"/>

</Pty>

<PtyR="7"ID="Trading_Firm_1">

<SubTyp="5"ID="Trading Firm 1 Name"/>

</Pty>

<RegTrdIDID="CPC000001234567BN0001"Src="1010000023"Typ="0"Evnt="2"/><!--
Cleared UTI-->

</RptSide>

<RptSideSide="2"InptDev="API"InptSrc="PLTFM">

<PtyR="44"ID="broker1"/>

<PtyR="30"ID="Broker_Firm_A">

<SubTyp="5"ID="Broker Firm A Name"/>

</Pty>

<PtyR="62"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="36"ID="trader2">

<SubTyp="9"ID="Trader 2 Name"/>

</Pty>

<PtyR="37"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="1"ID="456">

<SubTyp="5"ID="Clearing Firm 456 Name"/>

</Pty>

<PtyR="24"ID="ACCT2"Src="C">

<SubTyp="26"ID="1"/>

</Pty>

<PtyR="7"ID="Trading_Firm_2">

<SubTyp="5"ID="Trading Firm 2 Name"/>

</Pty>

<RegTrdIDID="CPC000001234567SN0001"Src="1010000023"Typ="0"Evnt="2"/><!--
Cleared UTI-->

</RptSide>

</TrdCaptRpt>

</FIXML>

CCE Cleared OPNT Outright (1-to-1)

<FIXMLv="5.0 SP2"zv="109"s="20090815"cv="CME.0001">

<TrdCaptRptRptID="1390242909518"TransTyp="2"TrdRptStat="0"TrdTyp="22"OrigTrd
Dt="2014-01-17"TrdDt="2014-01-17" BizDt="2014-01-
17"ExecID="1234565"ExecID2="T2601485"TxnTm="2014-01-17T07:05:53.979-
06:00"QtyTyp="0"LastQty="1000"LastPx="1095.0"RptTyp="101">

<HdrSID="CME"SSub="CPAPI" TID="CMDE" TSub="CPC_CMED_PROD_TRADEFEED
4"/>

<RegTrdIDID="CPB000001234565TN0001"Src="000CMEC000"Typ="1"Evnt="1"/><!--
Bilateral UTI-->

<PtyR="102"ID="CMEETRLEI12345678000"Src="N"/><!--ETR LEI-->

<InstrmtID="ERBF"Src="H"SecTyp="FUT"MMY="201403"Exch="CEE"TmUnit="Mo"/>

<TrdRegTSTS="2014-01-17T07:04:27-06:00"Typ="1"/>

<RptSideSide="1"InptDev="API"InptSrc="PLTFM"CustCpcty="4">

<PtyR="44"ID="broker1"/>

<PtyR="30"ID="Broker_Firm_A">

<SubTyp="5"ID="Broker Firm A Name"/>

</Pty>

<PtyR="62"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="36"ID="trader1">

<SubTyp="9"ID="Trader 1 Name"/>

</Pty>

<PtyR="37"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="1"ID="123">

<SubTyp="5"ID="Clearing Firm 123 Name"/>

</Pty>

<PtyR="24"ID="ACCT1"Src="C">

<SubTyp="26"ID="2"/> <!--House Account -->

</Pty>

<PtyR="7"ID="Trading_Firm_1">

<SubTyp="5"ID="Trading Firm 1 Name"/>

</Pty>

<RegTrdIDID="CPC000001234565BN0001"Src="000CMEC000"Typ="1"Evt="1"Scope="1"/><!--Cleared UTI-->

</RptSide>

<RptSideSide="2" InptDev="API" InptSrc="PLTFM">

<PtyR="44"ID="broker1"/>

<PtyR="30"ID="Broker_Firm_A">

<SubTyp="5"ID="Broker Firm A Name"/>

</Pty>

<PtyR="62"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="36"ID="trader2">

<SubTyp="9"ID="Trader 2 Name"/>

</Pty>

<PtyR="37"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="1"ID="456">

<SubTyp="5"ID="Clearing Firm 456 Name"/>

</Pty>

<PtyR="24"ID="ACCT2"Src="C">

<SubTyp="26"ID="1"/><!--Customer Account -->

</Pty>

<PtyR="7"ID="Trading_Firm_2">

<SubTyp="5"ID="Trading Firm 2 Name"/>

</Pty>

<RegTrdIDID="CPC000001234565SN0001"Src="000CMEC000"Typ="1"Evnt="1"Scope="1"/><!--Cleared UTI-->

<RegTrdIDID="CPC000001234565SN0001"Src="000CMEC000"Typ="1"Evnt="1"Scope="2"/><!--Client UTI-->

</RptSide>

</TrdCaptRpt>

</FIXML>

CCE Cleared OPNT Calendar Spread (1-to-1)

<FIXMLv="5.0 SP2"xv="109"s="20090815"cv="CME.0001">

<TrdCaptRptRptID="1390085939394"TransTyp="2"TrdRptStat="0"TrdTyp="22"OrigTrdDt="2014-01-15"TrdDt="2014-01-15"BizDt="2014-01-15"ExecID="1234568"ExecID2="T2574061"TxnTm="2014-01-15T11:29:43.571-06:00"RptTyp="101">

<HdrSID="CME"SSub="CPAPI"TID="PLTFM"TSub="platform_1"/>

<RegTrdIDID="CPB000001234568TN0001"Src="000CMEC000"Typ="1"Evnt="1"LegRefID="1"/><!--Bilateral UTI-->

<RegTrdIDID="CPB001001234568TN0001"Src="000CMEC000"Typ="1"Evnt="1"LegRefID="2"/><!--Bilateral UTI-->

<PtyR="102"ID="CMEETRLEI12345678000"Src="N"/><!--ETR LEI-->

<InstrmtSecTyp="MLEG"SubTyp="SP"/>

<TrdLegLegNo="1"QtyTyp="0"LastQty="1000"LastPx="190.0">

<LegID="EBFR"Src="H"MMY="201401"SecTyp="FUT"Exch="CEE"TrdUnit="Mo"Side="1"/>

</TrdLeg>

<TrdLegLegNo="2"QtyTyp="0"LastQty="1000"LastPx="200.0">

<LegID="EBFR"Src="H"MMY="201404"SecTyp="FUT"Exch="CEE"TrdUnit="Mo"Side="2"/>

</TrdLeg>

<TrdRegTSTS="2014-01-15T11:20:31-06:00"Typ="1"/>

<RptSideSide="1"InptDev="API"InptSrc="PLTFM"CustCpcty="4">

<PtyR="44"ID="broker1"/>

<PtyR="30"ID="Broker_Firm_A">

<SubTyp="5"ID="Broker Firm A Name"/>

</Pty>

<PtyR="62"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="36"ID="trader1">

<SubTyp="9"ID="Trader 1 Name"/>

</Pty>

<PtyR="37"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

</Pty>

<PtyR="1"ID="123">

<SubTyp="5"ID="Clearing Firm 123 Name"/>

</Pty>

<PtyR="24"ID="ACCT1"Src="C">

<SubTyp="26"ID="2"/><!--House Account -->

</Pty>

<PtyR="7"ID="Trading_Firm_1">

<SubTyp="5"ID="Trading Firm 1 Name"/>

</Pty>

<RegTrdIDID="CPC000001234568BN0001"Src="000CMEC000"Typ="1"Evnt="1"LegRefID="1"Scope="1"/><!--Cleared UTI-->

<RegTrdIDID="CPC001001234568BN0001"Src="000CMEC000"Typ="1"Evnt="1"LegRefID="2"Scope="1"/><!--Cleared UTI-->

</RptSide>

<RptSideSide="2"InptDev="API"InptSrc="PLTFM">

<PtyR="44"ID="broker1"/>

<PtyR="30"ID="Broker_Firm_A">

<SubTyp="5"ID="Broker Firm A Name"/>

</Pty>

<PtyR="62"ID="broker1">

<SubTyp="9"ID="Broker Name"/>

```
</Pty>
<PtyR="36"ID="trader2">
    <SubTyp="9"ID="Trader 2 Name"/>
</Pty>
<PtyR="37"ID="broker1">
    <SubTyp="9"ID="Broker Name"/>
</Pty>
<PtyR="1"ID="456">
    <SubTyp="5"ID="Clearing Firm 456 Name"/>
</Pty>
<PtyR="24"ID="ACCT2"Src="C">
    <SubTyp="26"ID="1"/><!--Customer Account -->
</Pty>
<PtyR="7"ID="Trading_Firm_2">
    <SubTyp="5"ID="Trading Firm 2 Name"/>
</Pty>
```

```
<RegTrdIDID="CPC000001234568SN0001"Src="000CMEC000"Typ="1"Evnt="1"LegR
efID="1"Scope="1"/><!--Cleared UTI-->
```

```
<RegTrdIDID="CPCC000001234568SN0001"Src="000CMEC000"Typ="1"Evnt="1"Leg
RefID="1"Scope="2"/><!--Client UTI-->
```

```
<RegTrdIDID="CPC001001234568SN0001"Src="000CMEC000"Typ="1"Evnt="1"LegR
efID="2"Scope="1"/><!--Cleared UTI-->
```

```
<RegTrdIDID="CPCC000001234568SN0001"Src="000CMEC000"Typ="1"Evnt="1"Leg  
RefID="2"Scope="2"/><!--Client UTI-->
```

```
</RptSide>
```

```
</TrdCaptRpt>
```

```
</FIXML>
```

If you have questions, please contact [Certification Support for Electronic Trading \(CSET\)](#) in the U.S. at +1 312 930 2322, in Europe at +44 20 3379 3803, or in Asia at +65 6593 5593.