

Australian Trade Reporting

CME Global Repository Services

October 2015

CME REPOSITORY SERVICES

Global Trade Reporting Solutions for the Market
STP for CME Clients



US | EU – EMIR | EU – REMIT | Canada | Australia

CME REPORTING PILLARS

COVERAGE

In each major region, covering all your markets:

- Regulations
 - US, CFTC
 - EU, EMIR
 - EU, REMIT
 - Canada
 - Australia
- Asset Classes
 - Credit
 - Commodities
 - Interest Rates
 - FX
 - Equity (EMIR)
- Markets
 - CME
 - Non-CME

TECHNOLOGY

Streamlined, effective and efficient region specific implementations:

- Global platform for scale and supportability
- Real-time processing for all messages
- Instant User access of reported data
- Single API for CME clearing and reporting

COST

Expense transparency through a simple, single one time charge per submission covering life of trade:

- Annual fee caps per asset class
- Supporting Master Account aggregation across entities
- No charge for View Only access
- Delegated reporting on CME Markets free of charge

OPERATIONS

World class client service team:

- Under 24 hour response times
- Multi-jurisdictional knowledge

PROPOSED ASIC REPORTING SERVICES

1

DELEGATED
REPORTING

2

DIRECT
REPORTING

DELEGATED REPORTING

- Fulfillment of ASIC reporting obligations through delegation to CME Clearing
- Available to OTC clients of CME Clearing US with Australian reporting obligations
- Opt-in, free service
- Submissions made to CME Australian Trade Repository
- Free ATR registration to view CME reported trades
- Onboarding in under 72 hours
- Reports made end of US day; allowing for one day of review prior to T+2 deadline

DIRECT REPORTING

Solution for Australian firms seeking to self report to a licensed Trade Repository

- CME ATR is under direct registration with ASIC as the primary regulator
- Coverage
 - Credit, Rates, FX and Commodities
 - Cleared and non-cleared
 - CME and non-CME markets
- CSV format in ASIC native field definitions
- Submissions available via sFTP, web services or secure website upload
- Built on CME's proven global trade repository technology and operations platform

DEPLOYMENT TIMELINE

- **1 September 2015** New Release Environment ready for FX, Commodities, Credit and Rates
- **10 October 2015** Production Environment ready for FX, Commodities, Credit and Rates
- **4 December 2015** Reporting obligation in effect for 3B entities

REPORTING SUMMARY

What needs to be reported?

OTC Derivatives:

- Trade details
- Lifecycle events (snapshot)
- Collateral
- Valuations

Phase	Who	Transaction Start	Position Start
1	CFTC Registered Swap Dealers	1 October 2013	1 October 2014
2	Major financial institution (>\$50b notional outstanding)	1 April 2014 (Rates & Credit) 1 October 2014 (other)	1 October 2014 (Rates & Credit) 1 April 2015 (other)
3a	Financial institutions/intermediaries (\$5b<\$50b notional outstanding)	13 April 2015 (Rates, Credit) 12 October 2015 (other)	19 October 2015 (Rates, Credit) 18 April 2016 (other)
3b	Financial institutions/intermediaries (<\$5b Notional outstanding)	4 December 2015	18 April 2016

DIRECT REPORTING FEE SCHEDULE

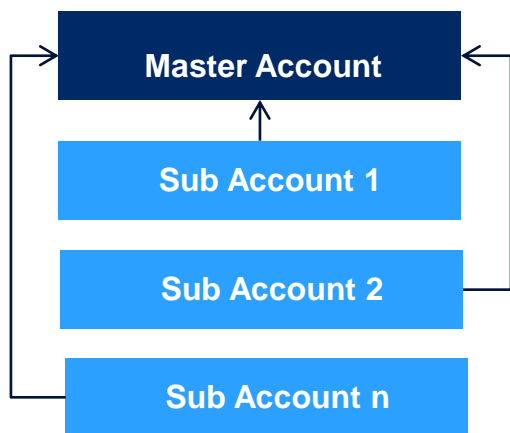
- Simple and straight forward fee schedule for all market participants
- No additional fees for onboarding or number of LEIs registered

Fee Structure	Rates, Credit & Commodities	FX
Access Monthly Fee	AUD 250 per asset class per month per Master Account	
Transactional Fee	AUD 9.00 per UTI	AUD 1.00 per UTI
Lifecycle Fees	No lifecycle event reporting fees	
Annual Fee Cap	AUD 75,000 per asset class	

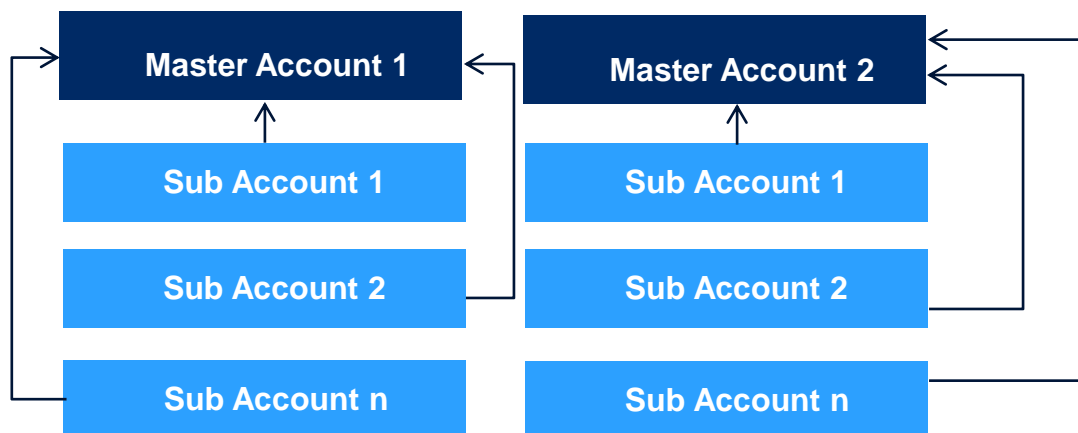
SUPPORTING MASTER ACCOUNTS

- Simple account structure – Master Account (Parent) and Sub Accounts (Child)
- Aggregation of billing at Master Account level (including all Sub Account volumes)
- Annual Membership Fee or Monthly Minimum invoiced at Master Account level

Scenario 1



Scenario 2



- Clients can request numerous Master Accounts or simply have one
- Benefits is aggregation of volumes and a single invoice
- Our billing engine can produce per account volumes to assist with allocation of costs

GETTING STARTED

1. Obtain Identifier as the reporting counterparty (LEI, interim entity identifier, Designated Business identifier, Business Identifier Code or a client code for individuals)
2. Complete ATR User Agreement and/or Delegated Reporting Agreement at www.cmegroup.com/atr
3. Register for a SmartClick ID-<https://smartclick.cmegroup.com>
4. Test in our test environment for trade submission and output report generation
5. Start Reporting

PARTNERS

Market leading service providers provide reporting, transformation and other value added services on data to/from CME Trade Repositories



RESOURCES

Business Team: Repository@cmegroup.com

Support Team: RepositorySupport@cmegroup.com

Website: <https://www.cmegroup.com/atr>

Call us:

Chicago +1 (312) 580 5352

London +44 (0) 203 379 3180

Singapore +65 6593 5592

Disclaimer

CME Group®, “CME Europe”, “CME Global Repository Services”, “CME European Trade Repository” and “CME Clearing Europe” are brands of CME Group Inc. and its subsidiaries, members of which include Chicago Mercantile Exchange Inc., CME Europe Limited, CME Clearing Europe Limited, CME Trade Repository Limited and CME Marketing Europe Limited.

Futures and swaps trading is not suitable for all investors, and involves the risk of loss. Futures and swaps are leveraged investments, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money initially deposited for a futures and a swap position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

CME Group is the trademark of CME Group, Inc. The Globe logo, Globex® and CME® are trademarks of Chicago Mercantile Exchange, Inc. CBOT® is the trademark of the Board of Trade of the City of Chicago Inc. NYMEX, New York Mercantile Exchange, and ClearPort are trademarks of New York Mercantile Exchange Inc. COMEX is a trademark of Commodity Exchange Inc. All other trademarks are the property of their respective owners.

The information within this presentation has been compiled by CME Group for general purposes only. Although every attempt has been made to ensure the accuracy of the information within this presentation, CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this presentation are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or necessarily the results of actual market experience. All data is sourced by CME Group unless otherwise stated.

This communication does not constitute a Prospectus, nor is it a recommendation to buy, sell or retain any specific investment or to utilise or refrain from utilising any particular service.

CME Europe Limited will be a Recognised Investment Exchange (RIE) subject to a pending application to the Financial Conduct Authority.

CME Clearing Europe Limited is a Recognised Clearing House (“RCH”) recognised by the Bank of England. CME Trade Repository Limited (“CME European Trade Repository”) has applied to the European Securities and Markets Authority (“ESMA”) for registration under EMIR as a registered trade repository. CME European Trade Repository will not conduct business as a trade repository until this registration has been granted by ESMA.

Chicago Mercantile Exchange Inc. is a Recognised Overseas Clearing House (ROCH) recognised by the Bank of England. Chicago Mercantile Exchange Inc., Board of Trade of the City of Chicago and the New York Mercantile Exchange are Recognised Overseas Investment Exchanges (ROIE's) recognised by the Financial Conduct Authority.

Issued by CME Marketing Europe Limited. CME Marketing Europe Limited (FRN: 220523) is authorised and regulated by the Financial Conduct Authority in the United Kingdom. This presentation is for distribution in Australia solely to “professional investors”, as defined in the Corporations Act 2001 (Cth) and related rules respectively, circulation should be restricted accordingly.