

CME Global Trade Repository Services

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CME Repository Services Overview

Our approach focuses on compliance, cost efficiency and client support

270+ Million
Unique Transactions reported
across all jurisdictions

Accepts:
OTC - Bilateral
OTC - Cleared
Exchange Traded

1500+
Global Customers

Real-time Technology

24
Hour Access

Multi-Jurisdiction
Australia
Canada
Europe
US

Simple, compliant and low cost regulatory reporting solutions for all market participants

- CME Repository Services consists of:
 - CME Australian Trade Repository (CME ATR) www.cmegroup.com/atr
 - CME Canadian Trade Repository (CME CTR) www.cmegroup.com/ctr
 - CME European Trade Repository (CME ETR) www.cmegroup.com/etr
 - CME Swap Data Repository (CME SDR) www.cmegroup.com/sdr
- Our Repositories allow reporting of:
 - OTC Bilateral & Cleared
 - Futures & Options (Exchange Traded Derivatives) where applicable
- Asset class coverage for Commodities, Credit, Equity, Foreign Exchange (FX) & Rates

Regulatory Reporting Differences



Regulation	Who Needs To Report	When To Report	What Fields To Report	What Products To Report
EMIR	All counterparties, each side reports	End of Day T+1	Common and Counterparty Data – 85 fields Includes collateral	All Derivative Futures & OTC
Dodd-Frank	Hierarchy One side reports	As Soon As Technologically Practicable (real-time)	Primary Economic Terms – more details	Swaps
Canada	Hierarchy One side reports	As Soon As Technologically Practicable (real-time). Up to T+1	Common and Counterparty Data – Includes collateral	All OTC Derivatives
Australia	All counterparties, each side reports	End of Day T+1	Common and Counterparty Data – Includes collateral & valuation	All OTC Derivatives

Approach

- Real-time submission and report retrieval
- Front end implementations closely adhering to each regions regulatory technical specification

FIX Format Submission

- Asset class specific templates
- CME ClearPort (FIXML API) over MQ or HTTPS web services

CSV Format Submission

- Asset class specific templates
- GUI upload, secure FTP, or HTTPS web services

System Reports

- Customizable reports, by any attribute (i.e. product, LEI, date), available ad hoc or end of day
- Report Scheduler available in CSV & PDF

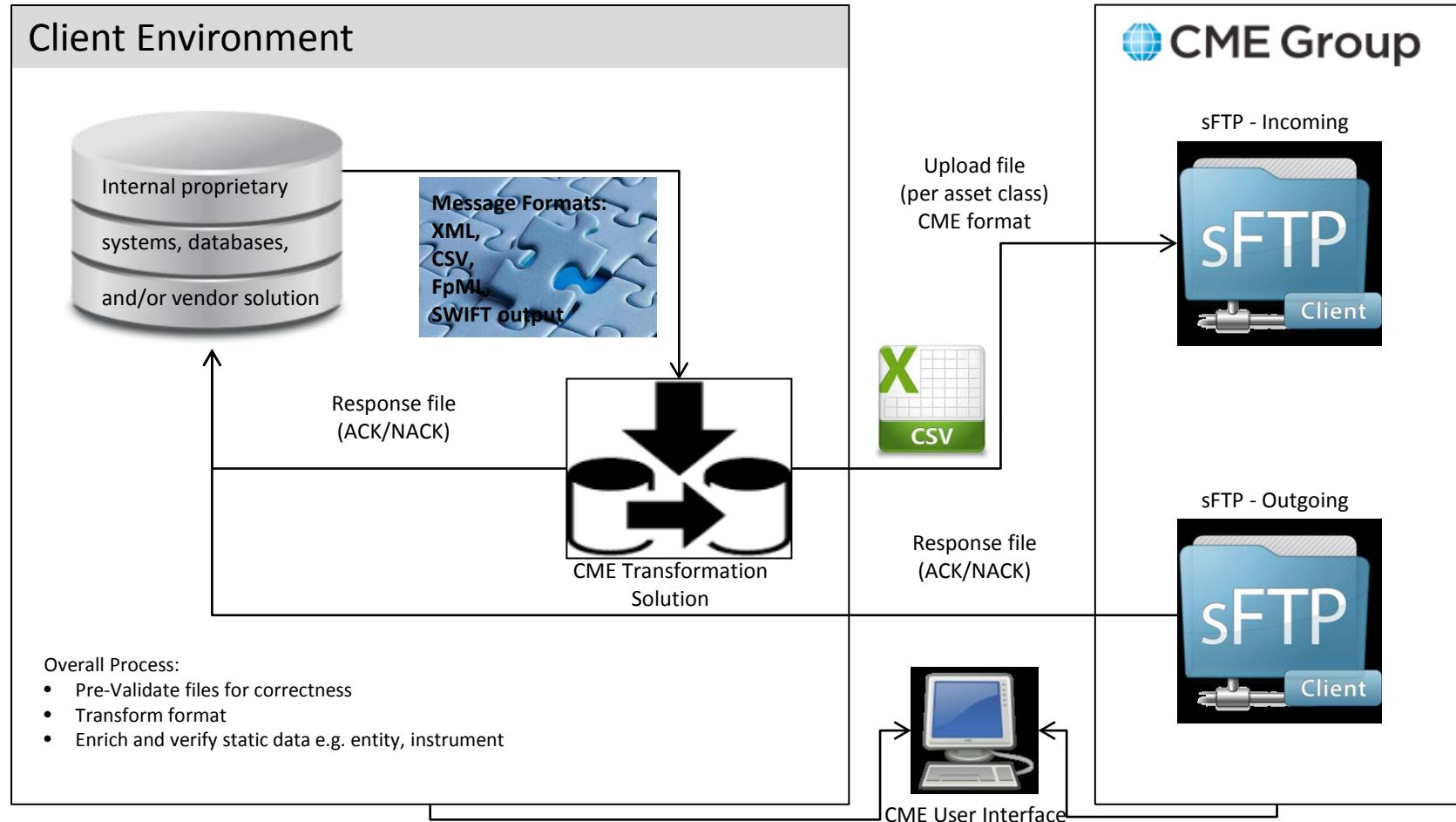
Documentation

- Technical CSV specs available at <http://www.cmegroup.com/trading/global-repository-services/>

CME Global Repository Services



CME GRS is pleased to offer clients a translation service for:
Dodd-Frank, EMIR, Canadian and Australia reporting mandates



- Manual upload of CSV files to CME Trade Repositories
- Ad hoc flexible reporting downloading capabilities
- Customize reports and save queries for future access
- Demos available at <http://www.cmegroup.com/trading/global-repository-services/>

CME Group Swap Data Repository

Home | Reports | Submit | Upload | Admin | Logout

Credit Swap Trades

Queries Demo **Run Query** Configurations {New/Default Config}

▶ Date(s): 10-12-2012

Criteria Results SQL/Cache History

Drag a column header here to group by that column

USI	Status	Execution Date	Execution Time	Rpt Name	Non-Rpt Name	Reference Entity	Cleared	First Submission TS	
04									
1	04_CDS_EX003	BILATERAL	10/12/2012	12:34:56	PARTYA	PARTYB	CDX-NAIGS10V4-3Y.Jun.2011	Intend to	12/06/2012 15:29:45
2	04_CDS_EX002	BILATERAL	10/12/2012	12:34:56	PARTYA	PARTYB	CDX-NAIGS10V4-3Y.Jun.2011	Uncleared	12/06/2012 15:29:45
3	04_CDS_EX004	BILATERAL	10/12/2012	12:34:56	PARTYA	PARTYB	CDX-NAIGS10V4-3Y.Jun.2011	Uncleared	12/06/2012 15:29:46
4	04_CDS_EX005	BILATERAL	10/12/2012	12:34:56	PARTYA	PARTYB	CDX-NAIGS10V4-3Y.Jun.2011	Uncleared	12/06/2012 15:29:46
5	04_CDS_P46	BILATERAL	10/12/2012	12:34:56	PARTYA	PARTYB	CDX-NAIGS10V4-3Y.Jun.2011	Uncleared	12/06/2012 15:29:45
6	04_CDS_EX003A	BILATERAL	10/12/2012	12:35:24	CME	PARTYA	CDX-NAIGS10V4-3Y.Jun.2011	Cleared	12/06/2012 15:29:45
7	04_CDS_EX003B	BILATERAL	10/12/2012	12:35:24	CME	PARTYB	CDX-NAIGS10V4-3Y.Jun.2011	Cleared	12/06/2012 15:29:46

CME Repository Services is committed to be the best in class trade repository solution for all of our clients.

Keys to our success:

- Knowledge of our clients' business
- Experts in the regulatory landscape (jurisdictional differences/similarities and business impacts)
- High touch support through on-boarding process, testing and post go live support
- Same support teams covering UAT and Production environments
- Cost efficient and best value
- Global client service model with 24hr global support
- Bespoke and fully customize solution to meet specific client reporting needs

European Trade Repository Fee Schedule



Visit www.cmegroup.com/ETRFees for a complete schedule

CME		
Approach	Fees charged on a one-time basis to each side of transaction with a new UTI	
Asset Classes Serviced	Commodities Credit Equities FX Rates	
Who to Charge	Charge Per side of transaction Charge to User, Delegated Reporting Counterparty or Reporting Service Provider	
Minimum Annual Charge	£3,600 annually (not applicable for Delegated Reporting Only clients)	
Covered by minimum	The first £300 of billable activity for the month is not charged (only applicable for clients who pay the Minimum Annual charge)	
	<u>ETD (UTIs per month)</u>	<u>OTC (UTIs per month)</u>
Charge per UTI	Tier 1: Less than 100,000 : £0.015 Tier 2: 100,001 – 750,000: £0.010 Tier 3: Above 750,000: £0.005	Tier 1: Less than 500: £0.25 Tier 2: 501 – 15,000: £0.20 Tier 3: Above 15,000: £0.12
Fee Cap	£200,000 annually	
Delegated Reporting	Only charged 1.5x, rather than 2x, for reporting both sides of transaction	
Fee Waivers	No maintenance fees and fee waiver for backloaded transactions	

Swap Data Repository Fee Schedule



Visit <http://www.cmegroup.com/market-data/files/cme-repository-service-fee-schedule.pdf> for a complete schedule

CME		
Approach	Fees charged on a one-time basis with a new USI	
Asset Classes Serviced	Commodities Credit FX Rates	
Who to Charge	Charge the Designated Reporting Counterparty	
Minimum Monthly Charge	\$200 per asset class per month Applies to parent entity of reporting counterparties	
Covered by minimum per month	Commodities, Credit & Rates – 25 alpha (bilateral) transactions per asset class FX – 1,000 alpha (bilateral) transactions	
Charge per USI	<u>Commodities, Credit & Rates</u> \$5.00	<u>FX</u> \$1.50
Fee Cap – per asset class	\$250,000 per annum	
Fee Waivers	No maintenance fees, all cleared legs (beta & gamma) of the transactions	

Canadian Trade Repository Fee Schedule



Visit www.cmegroup.com/ctr for a complete schedule

CME	
Approach	Fees charged on a one-time basis with a new UTI
Asset Classes Serviced	Commodities Credit FX Rates
Who to Charge	Reporting Counterparty or Service Provider
Minimum Monthly Charge	\$200 per asset class per month Applies to parent entity of reporting counterparties
Covered by minimum per month	Commodities, Credit & Rates – 25 alpha (bilateral) transactions per asset class FX – 1,000 alpha (bilateral) transactions
Charge per UTI	<u>Commodities, Credit & Rates</u> \$20.00 \$1.50 (CFD only) <u>FX</u> \$1.50
Fee Cap – per asset class	\$50,000 per annum (Reporting Counterparty) \$150,000 per annum (Service Provider)
Fee Waivers	No maintenance fees, all cleared legs (beta & gamma) of the transactions

Australian Trade Repository Fee Schedule

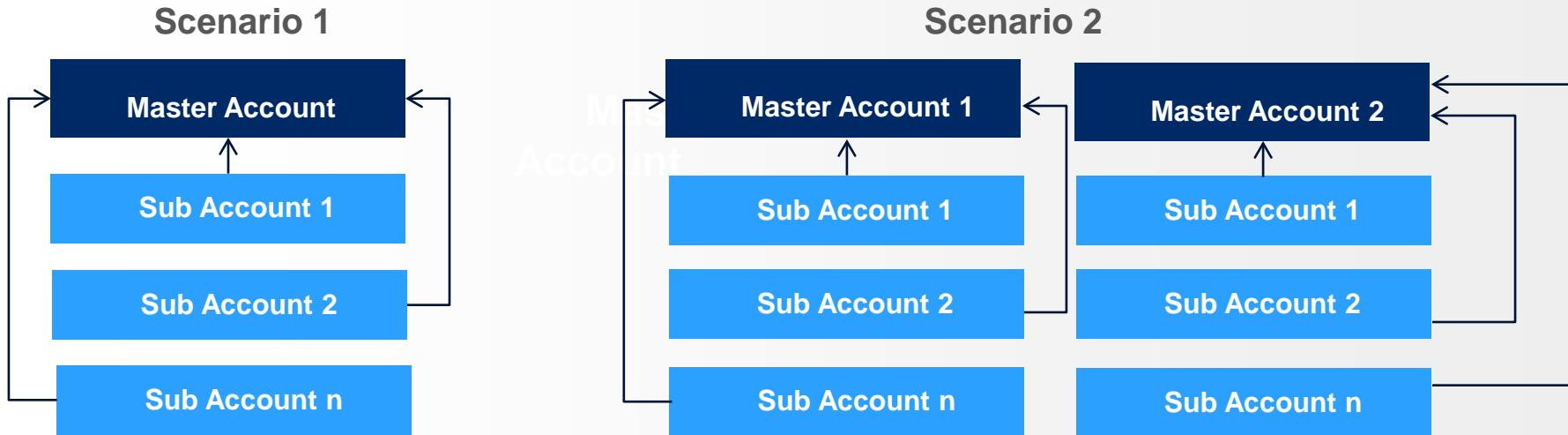


Visit www.cmegroup.com/atr for a complete schedule

CME Group	
Approach	Fees charged on a one-time basis with a new UTI
Asset Classes Serviced	Commodities Credit FX Rates Equities
Who to Charge	Reporting Counterparty or Service Provider
Minimum Monthly Charge	\$AUD250 per asset class per month
Charge per UTI	<u>Commodities, Credit & Rates</u> \$AUD 9.00 \$AUD1.00 (CFD only) <u>FX & Equity</u> \$AUD 1.00
Fee Cap – per asset class	\$AUD 75,000 per annum (Reporting Counterparty) \$AUD 300,000 per annum (Service Provider)

CME Repository Services

- 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



- 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

CME Repository Services is committed to expanding our global reach to serve the reporting needs of our customers, globally.



New product/service enhancements

- Expansion to cover MAS reporting in Singapore
- Report scheduler (push functionality to client FTPs) across all Trade Repositories
- FpML Support
- Auto-Debit for invoice payments
- Enhanced User Interface
- Performance/Processing Improvements on submissions and reporting
- Data analytics and intelligence

CME Contacts



Business Team:

Repository@cme.com

Client Services:

RepositorySupport@cme.com

Chicago (312) 580 5352 | London +44 (0) 203 379 3180

General Website

<http://www.cme.com/trading/global-repository-services/>

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