
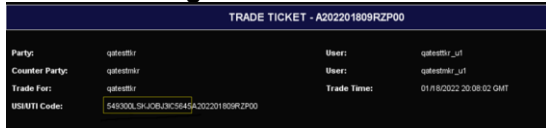


Update Regulatory Trade ID for SwapEx from USI to UTI

Area	Service	Instrument Types	Description
Regulatory	SwapEx	FX NDFs	<p>Update Regulatory Trade ID for SwapEx from USI to UTI</p> <p>This ticket is to make changes on SwapEx in accordance with the updates to the CFTC Rules. This change is to update the Regulatory Trade ID used from a USI to UTI.</p> <p>Trade tickets:</p> <p>Before the change:</p>  <p>The screenshot shows a SwapEx trade ticket for ID A20212370016V00. The USMTI Code is 1010000270.</p> <p>After the change:</p>  <p>The screenshot shows a SwapEx trade ticket for ID A202201809RZP00. The USMTI Code is 549300.SWJOB3IC5645A202201809RZP00.</p> <p>FIX API changes:</p> <p>FIX API messages are updated similarly to indicate the LEI of SwapEx (549300LSKJOB3IC5645) when reporting the UTI of the trade transaction.</p> <p>FIX Taker RFQ: In the ExecutionReport(35=8) message for fill, the value for 1905 and 1910 must be the LEI of SwapEx (549300LSKJOB3IC5645).</p> <pre>ExecutionReport (8=FIX.4.4^9=451^35=8^49=CNX^34=4^52=20220127-21:15:14^56=qatesttkr_u1^37=1023186621^11=12345^453=1^448=qatestmkr^452=1^17=A20220270AP7400^527=eid701278739141700^150=2^39=2^1907=1^1903=A20220270AP7400^1905=549300LSKJOB3IC5645^1906=1^1=qatesttkr^64=20220407^55=USD/INR^460=4^167=FXNDF^54=1^38=563151.3^44=75.5780^15=INR^120=USD^194=74.867^195=0.7110^151=0^14=563151.3^6=75.5780^75=20220127^60=20220127-21:15:02^119=7451.26^6203=20220405^117=351751840_12345^631=75.586^10=001^)</pre> <p>FIX Maker RFQ: In the NewOrderSingle(35=D) message, the value for 1905 and 1910 must be the LEI of SwapEx (549300LSKJOB3IC5645).</p>

Area	Service	Instrument Types	Description
			<p>NewOrderSingle (8=FIX.4.4^9=403^35=D^49=CNX^34=4^52=20220127-21:15:02^56=qatestmkr_u1^11=A20220270AP7400^526=1023186621^453=5^448=qatesttkr_u1^452=3^448=qatesttkr^452=1^448=DTCC^452=102^448=SwapEx^452=73^448=qatestmkr^452=16^64=20220407^55=USD/INR^65=CD^460=4^167=FXNDF^54=1^60=20220127-21:15:0238=563151.3^40=D^44=75.5780^15=INR^117=12345QUOTE^6203=20220405^1907=1^1903=A20220270AP7400^1905=549300LSKJOB3IC5645^1906=1^828=0^1430=R^10=125)</p> <p>FIX STP: The value for 1905, 1973 and 1910 must be the LEI of SwapEx (549300LSKJOB3IC5645).</p> <p>TradeCaptureReport (8=FIX.4.4^9=644^35=AE^49=CNX^34=8^52=20220127-21:15:14^56=qatesttkr_stp^571=706570141^1003=A20220270AP7400^568=qatesttkr_stp_tcrreq^828=101^855=0^150=0^527=eid701278739141700^570=N^1116=2^1117=qatesttkr^1119=13^1120=2^1121=qatesttkr_u1^1122=2^1121=0JK55UGWSWNF3X7KLQ85^1122=1^1117=qatestmkr^1118=M^1119=1^1120=2^1121=qatestmkr_u1^1122=2^1121=9R7GPTSO7KV3UQJZQ078^1122=1^55=USD/INR^65=OR^460=4^167=FXNDF^32=563151.30^31=75.57800000^1056=7451.26^15=INR^120=USD^194=74.86700000^631=75.58600000^195=0.71100000^75=20220127^60=20220127-21:15:02.973^64=20220407^552=1^54=1^1=qatesttkr^1971=1^1972=A20220270AP7400^1973=549300LSKJOB3IC5645^1975=1^1057=Y^6203=20220405^10=129)</p>