



CME ClearPort Entity Reference File User's Guide

Version: 1.1
10/26/09

1.0 OVERVIEW..... 3

 1.1 FIX PROTOCOL..... 3

 1.2 CME CLEARPORT THIRD-PARTY CERTIFICATION 3

2.0 FIXML ENTITY REFERENCE USAGE..... 4

 2.1 PLATFORM INTEGRATION..... 4

 2.2 PARTIES FOR TRADE SUBMISSION..... 5

 2.3 ENTITY REFERENCE STRUCTURE 6

3.0 FIXML ENTITY REFERENCE DICTIONARY 7

4.0 ENTITY DEFINITION TABLE..... 8

5.0 FIXML ENTITY REFERENCE MESSAGE SAMPLES 8

 5.1 TRADING ENTITY PARTY LIST 9

 5.2 ACCOUNT ALIAS PARTY LIST 10

 5.3 CLEARING FIRM PARTY LIST 11

6.0 PARTY DETAIL LIST REPORT MESSAGE 12

1.0 Overview

The CME ClearPort Entity Reference File is a static set of data that defines the relevant entities for entering trades in CME ClearPort. Relationships between entities are used to express authorizations that have been set up in the registration process. The file is defined in FIXML format and contains data specific to the platform connecting to CME ClearPort. It is expected that a broker or platform will submit trades only for the trading entities and accounts specified in the file. When risk limits are provided for an account, it is expected that the executing platform will perform risk limit monitoring using information provided in the file.

Note: CME ClearPort Entity Reference File is available to credit default swap (CDS) and interest rate swap (IRS) platforms only.

The contents of the CME ClearPort Entity Reference File reflect rules that have been established by clearing firms for their trading accounts. Entity relationships are generally established between trading entities or brokers and accounts. Relationships will also be specified between clearing member firms and accounts. In some cases, the account will be provided as an account alias, which is provided in place of the actual account number. Risk limits may be specified at the overall account level or at a more granular product level depending on the platform.

The file contains the party roles and the corresponding entity ID's that should be used on a trade that is submitted to CME ClearPort. You should consult the CME ClearPort FIXML API Trade Overview document to identify the required party roles for a trade submission.

The file will be produced on a daily basis and made available on the secure CME FTP site. A logon and password is necessary to access your file.

1.1 *FIX Protocol*

http://fixprotocol.org/documents/3922/FIX-5.0_SP1_VOL-3.pdf.

1.2 *CME ClearPort Third-Party Certification*

Third-party technology firms interested in developing applications using CME ClearPort API should contact CME Clearing at 312-207-2525 or contact ccs@cmegroup.com.

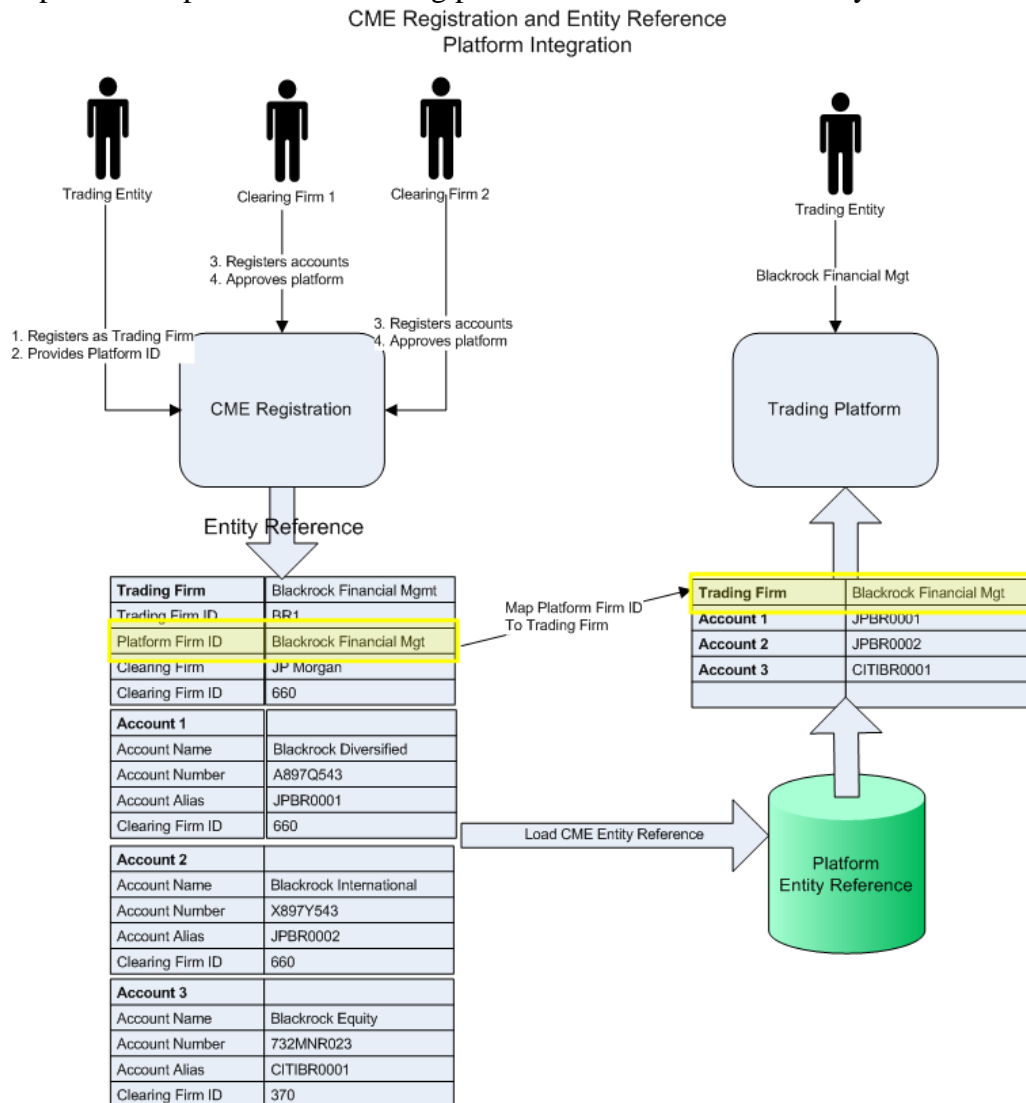
2.0 FIXML Entity Reference Usage

The entity and related entity reference data provides information for a particular party that may include:

- Trading platform for which the data has been generated
- Dealer/Trading entity which acts as the account owner
- Broker if the platform supports brokered deals
- Primary account identifier and alternate identifiers
- Parties related to the account – e.g. parent company and clearing firm for the account

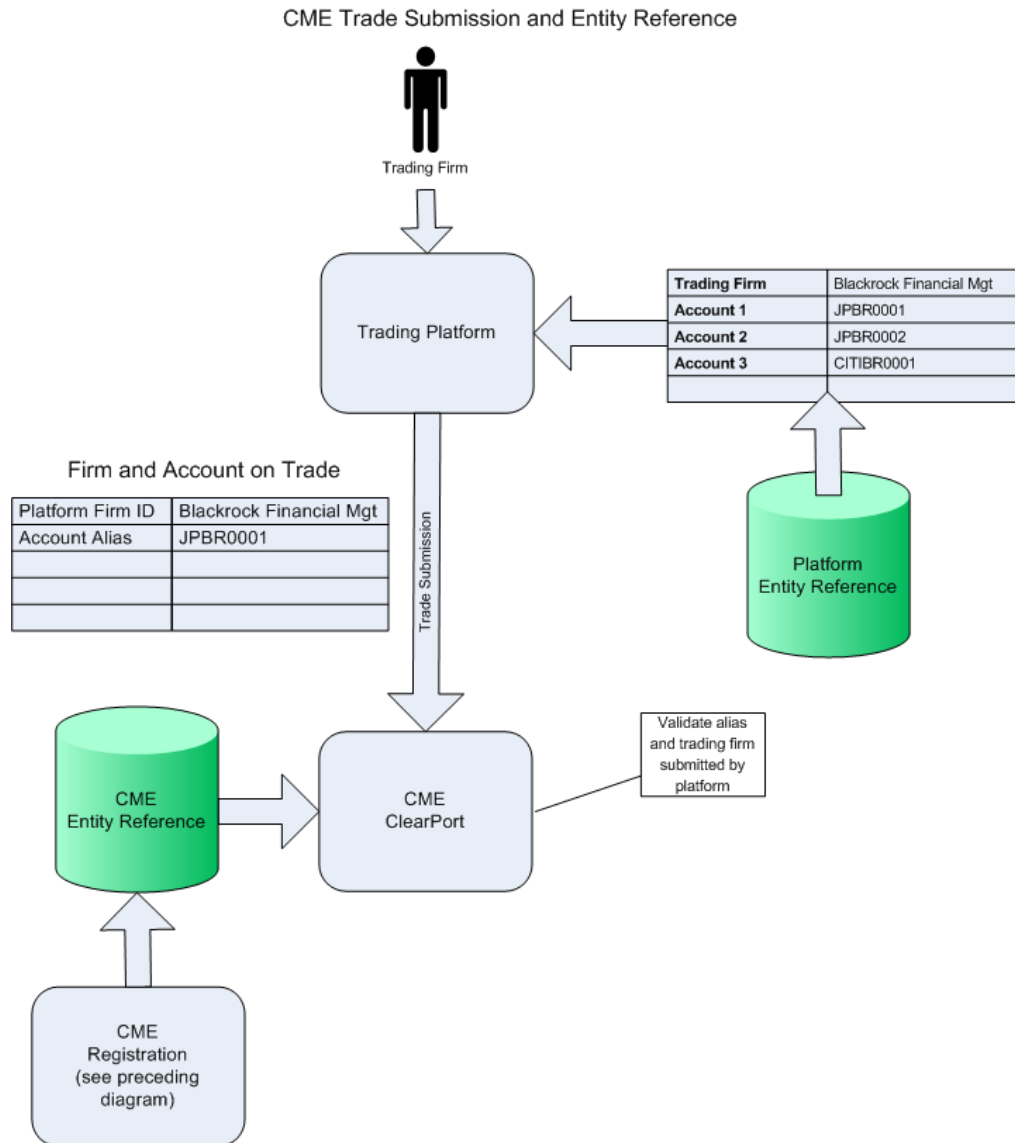
2.1 Platform Integration

The diagram below illustrates the registration process at CME and the entity information that is captured and passed to the trading platform in the form of an entity reference file.



2.2 Parties for Trade Submission

The diagram below illustrates trade submission from the trading platform to CME. The trading platform uses the entity reference file as the source of party information which it supplies on a trade. CME ClearPort validates the information when the trade is received.

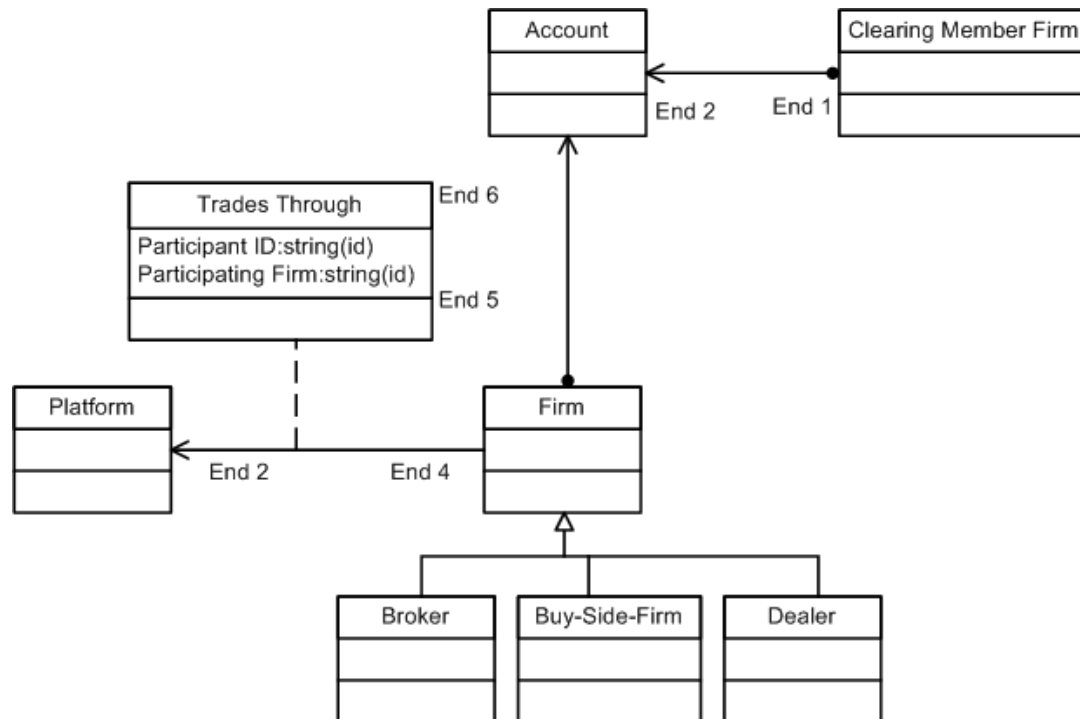


2.3 Entity Reference Structure

The diagram below represents the entities that are provided in file and their relationships.

The following entity types can be present:

- **Trading Entities/Dealers** – a trading entity can be defined as a dealer, client, or broker.
 - A dealer is a special form of trading entity authorized to initiate trading with clients
 - A trading entity trades through a platform and is assigned a corresponding platform participant ID.
 - A trading entity is authorized to trade for a set of accounts and may act as the legal owner of an account.
- **Brokers** - a broker will be authorized to trade on a platform and submit trades on behalf of a firm and its accounts.
- **Accounts and aliases** - an account alias may be provided in place of the actual account code.
- **Clearing firms** - an account clears through a clearing firm. It is possible for a trading entity to have several accounts each of which clear through different clearing firms.



3.0 FIXML Entity Reference Dictionary

This table provides a dictionary of the entities that will be provided and the fields which will be used:

Party Detail List Report			
Entity Type	Definition	Party ID / Sub ID (Sample Values)	Role / Type / Source (Sample Values)
Platform ID	Platform on which deal is transacted	AltPty/Sub/ID="Platform Name"	Typ="3"
Trading Entity ID	Entity acting as either the buyer or seller in the transaction	PtyDtl/ID="HF1"	R="7"
Trading Entity Name	Legal name of trading entity	Sub/ID="Hedge Fund 1"	Typ="5"
Participant ID	Platform specific participant id assigned to the trading entity	AltPty/ID="XYZ123"	S="D"
Account	The account code for which each side of the deal is being executed	PtyDtl/ID="Acct1234"	R="24"
Account Alias	Value used to represent the account code and clearing firm	AltPty/ID="CMF12345"	Src="D"
Clearing Firm	Clearing firm providing clearing services for an account	PtyDtl/ ID="CMF1"	R="1"
Clearing Firm Name	Legal name of clearing firm	Sub/ID="Clearing Firm 1"	Typ="5"

4.0 Entity Definition Table

Trading Entity	Clears Through	Trading Accounts	Allocation Accounts
D1 (Dealer 1)	CMF2	CMF21234	
HF1 (Hedge Fund 1)	CMF1	CMF12345	
	CMF2	CMF25678	
AM1 (Asset Manager 1)	CMF1	CMF12345	
	CMF2	CMF25678	
	CMF3		CA1
	CMF4		CA2

5.0 FIXML Entity Reference Message Samples

A set of four sample records are provided below. Each record contains the Party Detail List Report message type, which is used to report party reference information to subscribers such as trading platforms, brokers and other entities. Reference information may include relationships between parties, and details such as risk limits. This message can be sent in response to the Party Details List Request or it may be sent unsolicited without a request.

The following section contains examples of the different types of entity lists that will be provided. The format is FIXML.

5.1 Trading Entity Party List

This list defines valid trading entities or dealers. Each trading entity is associated with a platform participant id that identifies the platform connecting to CME Group. Participant ID's have been modeled using an "is also" relationship meaning that the trading entity "is also" known by this identifier. In some cases a broker is present as a related party, indicating that the broker has been authorized to submit trades on behalf of the trading entity.

```

<FIXML>
<PtyDetlListRpt
  RptID="3400001">
  <PtyDtl ID="D1" R="7"> // Trading Entity ID
    <Sub ID="Dealer 1" Typ="5"/> // Trading Entity Name
    <AltPty ID="XYZ123" Src="D"> // Platform Participant ID
      <Sub ID="Platform X" Typ="3"/> // Platform Name
    </AltPty>
  </PtyDtl>
  <PtyDtl ID="HF1" R="7"> // Trading Entity ID
    <Sub ID="Hedge Fund 1" Typ="5"/> // Trading Entity Name
    <AltPty ID="ABC456" Src="D"> // Platform Participant ID
      <Sub ID="Platform X" Typ="3"/> // Platform Name
    </AltPty>
  </PtyDtl>
  <PtyDtl ID="Asset Manager 1" R="7"> // Trading Entity ID
    <Sub ID="AM1" Typ="5"/> // Trading Entity Name
    <AltPty ID="MNO789" Src="D"> // Platform Participant ID
      <Sub ID="Platform X" Typ="3"/>
    </AltPty>
  </PtyDtl>
</PtyDetlListRpt>
</FIXML>

```

5.2 Account Alias Party List

Valid accounts aliases are defined in this list. The parent parties for each customer account are the trading entity/dealer and executing clearing firm.

```

<FIXML>
<PtyDetlListRpt
  RptID="3400002"> // Message identifier
  <PtyDtl ID="CMF12345" R="24" Src="D"> // Account alias code
    <ReltdPty
      ID="HF1" R="7"> // Trading entity as a related party
      <Rltnshp Typ="35"/> // Relationship is "beneficial owner"
    </ReltdPty>
    <ReltdPty
      Pty ID="CMF1" R="1"> // Clearing firm as a related party
      <Rltnshp Typ="1"/> // Relationship is "clears for"
    </ReltdPty>
  </PtyDtl>
  <PtyDtl ID="CMF25678" R="24" Src="D"> // Account alias code
    <ReltdPty
      ID="HF1" R="7"> // Trading entity as a related party
      <Rltnshp Typ="35"/> // Relationship is "beneficial owner"
    </ReltdPty>
    <ReltdPty
      Pty ID="CMF2" R="1"> // Clearing firm as a related party
      <Rltnshp Typ="1"/> // Relationship is "clears for"
    </ReltdPty>
  </PtyDtl>
  <PtyDtl>
  <PtyDtl ID="CMF12345" R="24" Src="D"> // Account alias code
    <ReltdPty
      ID="AM1" R="7"> // Trading entity as a related party
      <Rltnshp Typ="35"/> // Relationship is "beneficial owner"
    </ReltdPty>
    <ReltdPty
      Pty ID="CMF1" R="1"> // Clearing firm as a related party
      <Rltnshp Typ="1"/> // Relationship is "clears for"
    </ReltdPty>
  </PtyDtl>
  <PtyDtl>
  <PtyDtl ID="CMF25678" R="24" Src="D"> // Account alias code
    <ReltdPty
      ID="AM1" R="7"> // Trading entity as a related party
      <Rltnshp Typ="35"/> // Relationship is "beneficial owner"
    </ReltdPty>
    <ReltdPty
      Pty ID="CMF2" R="1"> // Clearing firm as a related party
      <Rltnshp Typ="1"/> // Relationship is "clears for"
    </ReltdPty>
  </PtyDtl>
  <PtyDtl ID="CA1" R="24" Src="D"> // Account alias code
    <ReltdPty
      ID="AM1" R="7"> // Trading entity as a related party
      <Rltnshp Typ="41"/> // Relationship is "allocates to"
    </ReltdPty>
    <ReltdPty
      Pty ID="CMF3" R="1"> // Clearing firm as a related party
      <Rltnshp Typ="1"/> // Relationship is "clears for"
    </ReltdPty>
  </PtyDtl>
  <PtyDtl ID="CA2" R="24" Src="D"> // Account alias code
    <ReltdPty
      ID="AM1" R="7"> // Trading entity as a related party
      <Rltnshp Typ="41"/> // Relationship is "allocates to"
    </ReltdPty>
  </PtyDtl>

```

```

</ReltdPty>
<ReltdPty
  Pty ID="CMF4" R="1">
    <Rltnshp Typ="1"/>
  </ReltdPty>
</PtyDtl>

```

// Clearing firm as a related party
// Relationship is "clears for"

5.3 Clearing Firm Party List

Valid clearing firms are defined in this list. Clearing firms are associated with accounts and provide clearing services through the CME clearing house. A trading entity may have a set of accounts that trade through multiple clearing firms.

```

<FIXML>
<PtyDetlListRpt
  RptID="3400004">
    <PtyDtl ID="CMF1" R="1">
      <Sub ID="Clearing Firm 1" Typ="5"/>
    </PtyDtl>
    <PtyDtl ID="CMF2" R="1">
      <Sub ID="Clearing Firm 2" Typ="5"/>
    </PtyDtl>
    <PtyDtl ID="CMF3" R="1">
      <Sub ID="Clearing Firm 3" Typ="5"/>
    </PtyDtl>
    <PtyDtl ID="CMF4" R="1">
      <Sub ID="Clearing Firm 4" Typ="5"/>
    </PtyDtl>
  </PtyDetlListRpt>
</FIXML>

```

// Message identifier
// clearing firm number
// clearing firm name
// clearing firm number
// clearing firm name
// clearing firm number
// clearing firm name
// clearing firm number
// clearing firm name

6.0 Party Detail List Report Message

The Party Detail List Report message is specified in the table below. All the above samples correspond to the specification shown below.

Tag	Name	FIXML Name	Data Type	Desc	Sample Data	Supported Values
/PtyDetlListRpt/ /PtyDetlListRpt/StandardHeader/						
1510	PartyDetailsListReportID	RptID	String	A unique Identifier for the Party Details List Report.	123456	
1505	PartyDetailsListReqstID	ReqID	String	A unique identifier for the request which gave rise to the Report	123456	
1511	PartyDetailsRequestResult	Rslt	Int	Indicates the result of a query	0	Valid values: 0 = Valid request 1 = Invalid or unsupported request 2 = No data found that match selection criteria 3 = Not authorized to retrieve data 4 = Data temporarily unavailable 5 = Request for data not supported 99 = Other (further information in RejectText (1328) field) Reserved4000Plus (change this to Reserved100Plus)
/PtyDetlListRpt/PtyDetl/						
448	PartyID	ID	String	The identification of the party.	ID="5555888"	
447	PartyIDSource	Src	char	Used to identify source of PartyID value (e.g. BIC).	Src="D"	D = Proprietary / Custom code

Tag	Name	FIXML Name	Data Type	Desc	Sample Data	Supported Values
452	PartyRole	R	Int	Identifies the type of PartyID (e.g. Executing Broker).	R="24"	24 = Customer Account 30 = Agent 25 = Correspondent Clearing Organization 43 = Internal Carry Account 26 = Correspondent Broker 44 = Order Entry Operator ID 17 = Contra Firm 36 = Entering trader 1 = Executing Firm 5 = Investor ID 37 = Contra trader 55 = Session ID 4 = Clearing Firm 12 = Executing Trader (associated with Executing Firm - actually executes) 7 = Entering Firm 38 = Position account 53 = Trader mnemonic 47 = Third Party Allocation Firm 54 = Sender Location 21 = Clearing Organization 22 = Exchange
/PtyDetListRpt/ PtyDet/Sub/						
523	PartySubID	ID	String	A Sub ID provides additional information about the Party. For example the Firm long name could be specified for the firm in the Sub Tag with Typ = 9. This is a child of the Party element.	ID="DEUTSC HEBANKAG LON"	
803	PartySubIDType	Typ	Int	The Type of Party Sub ID in the Party Sub Tag.	Typ="5"	5 = Full legal name of firm 3 = System 9 = Contact name 26 = Position account type
/PtyDetListRpt/ PtyDet/AltPty/						
1517	PartyAltID	ID	String	This contains the value of the alternate Id or the Alias of the Party.	<AltPty ID="DBLON" >	
1518	PartyAltIDSource	Src	char	This tag specifies the Source of the Party Alias	Src="D"	D = Proprietary / Custom code
/PtyDetListRpt/ PtyDet/CntxtPty/						

Tag	Name	FIXML Name	Data Type	Desc	Sample Data	Supported Values
1523	ContextPartyID	ID	String	This is the ID of the Context Party or the Party ID that is used to further qualify the party.	ID="CME"	
1524	ContextPartyIDSource	Src	char	The Source of the Context Party.	Src="C"	
1525	ContextPartyRole	R	int	This attribute identifies the Role of the Context Party	R="22"	
/PtyDetlListRpt/PtyDetl/ReltdPty/ /PtyDetlListRpt/PtyDetl/ReltdPty/						
1563	RelatedPartyID	ID	String	This is the Party Id of the Party related to the main Party. The party details are specified in a Party Detail element.	ID="092"	
1564	RelatedPartyIDSource	Src	char	This identifies the Source of the ID for the Related Party	Src="D"	
1565	RelatedPartyRole	R	int	This identifies the Role of the ID for the Related Party	R="1"	
/PtyDetlListRpt/PtyDetl/ReltdPty /Sub/						
1567	RelatedPartySubID	ID	String	A Sub ID provides additional information about the Related Party. For example the Firm long name could be specified for the firm in the Sub Tag with Typ = 9. This is a child of a Party or related party.	ID="Platform"	
1568	RelatedPartySubIDType	Typ	int	The Type of Party Sub ID in the Related Party Sub Tag.	Typ="5"	
/PtyDetlListRpt/PtyDetl/ReltdPty/ AltPty/						
1570	RelatedPartyAltID	ID	String	This contains the value of the alternate Id or the Alias of the Related Party.	ID="DBLON"	
1571	RelatedPartyAltIDSource	Src	char	This tag specifies the Source of the Related Party Alias	Src="D"	
/PtyDetlListRpt/PtyDetl/ReltdPty//CntxtPty/						
1576	RelatedContextPartyID	ID	String	This is the ID of the Context Party or the Party ID that is used to further qualify the Party in the related Party element.		

Tag	Name	FIXML Name	Data Type	Desc	Sample Data	Supported Values
1577	RelatedContextPartyIDSource	Src	char	The Source of the Context Party associated with the Related party.	Src="C"	
1578	RelatedContextPartyRole	R	int	This identifies the Role of the ID for the Context Party with reference to the Related party.	R="21"	
/PtyDetlListRpt/PtyDetlReltdPty/ CntxtPty/Sub/						
1580	RelatedContextPartySubID	ID	String	A Sub ID provides additional information about the context Party of the related party. For example the Firm long name could be specified for the firm in the Sub Tag with Typ = 9.	ID="Barclays"	
1581	RelatedContextPartySubID Type	Typ	int	The Type of Party Sub ID in the Related Party Sub Tag.	Typ="5"	
/PtyDetlListRpt/PtyDetl/ReltdPty/Rltnshp/						
1515	PartyRelationship	Typ	int	Can be used to define a list of relationships that exist between the party specified at a higher level and the party specified in <RelatedPartyDetail>.	RltnshpTyp="21"	0 = Is also 1 = Clears for 5 = Sponsors 21 = Brokers trades for 22 = Brokers trades for 10 = Member of 35 = Beneficial owner of
/PtyDetlListRpt/StandardTrailer/						