CME ClearPort®

Deal Management System (DMS) for CMECE-Cleared Interest Rate Swaps

Version: 1.0
31/01/13
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1.0 Introduction

This document provides an overview of the CME ClearPort® Deal Management System (DMS) that is designed to allow participants to view, search, claim or reject cleared Over the Counter Interest Rate Swaps (OTC IRS).

This document describes the following actions:

- Managing Deals and Claims
- Managing Searches

For more information or for customer support, please contact Firm Support at 312.930.3444.

1.1 Logging In

Contact Firm Support to request access to the Deal Management System. Clearing Member Firms can set the following user permission levels that can be customized to the Client Account level:

- Administrator
- Read-only

Upon request, Firm Support can limit user access based on the position account. For example, a user may have access to view account activity in Position Account 010I1 and 010I2, but not be allowed to view activity for 010I3.

To log into the Deal Management System, complete the following steps:

1. Access one of the following sites:
   - New Release - https://dmsnr.cmegroup.com
   - Production – https://dms.cmeclearingeurope.com
2. In the Username box, type your username as assigned by Firm Support.
3. In the Password box, type your case-sensitive password.
4. Click Log In or press Enter to launch the DMS application.
2.0 Managing Deals and Claims

From the Search tab of the Deal Management System, Clearing Firms can search and view cleared deals and claims by completing the following steps:

1. Log into the Deal Management System.
2. From the Search Type field, select Deals or Claims. Fields may vary depending on this selection.

Deals:

![Deal Management System](image-url)
## Claims:

### Deal Management System

<table>
<thead>
<tr>
<th>Name</th>
<th>Client ID</th>
<th>Search Type</th>
<th>Date</th>
<th>Time</th>
<th>ID Source</th>
<th>Firm ID</th>
<th>Account (Position Account)</th>
<th>Manager</th>
<th>Status</th>
<th>Action</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Deals</td>
<td></td>
<td></td>
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<td></td>
<td></td>
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<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Claims</td>
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<td></td>
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<td></td>
</tr>
</tbody>
</table>

### Field/Button | Description
--- | ---
**Search Type** | Identifies the type of search: Deals or Claims.

**Cleared ID/Claim ID** | An identifier assigned by CME Clearing as the swap is processed. In the search results table, click a link under this heading to view trade details. Refer to [Trade Details](#).

**Platform ID** | An identifier assigned from the platform where the swap was submitted.

**Client ID** | An identifier assigned from the originating source/firm.

**ID Source** | An entity from where the swap originated. Select from the following:
- Bloomberg
- MarkitWire
- TradeWeb
- CME

**Firm ID** | The firm identifier.

**Account (Position Account)** | The account for which the broker trades.
<table>
<thead>
<tr>
<th>Field/Button</th>
<th>Description</th>
</tr>
</thead>
</table>
| Origin       | The source of the swap. Select from the following:  
  - Customer  
  - House = clearing house/clearing organization |
| Trade Date   | The date on which the Clearing system receives the trade. |
| Cleared Date | The date on which the trade is cleared and the same day the trade is entered. |
| Effective Date | The start date of the swap. |
| Notional     | Select Less than, Equal to, or Greater than, then type the underlying value (full amount) of the swap. |
| Template     | The product template provides specifications about traded products. In the search results table, click a link under this heading to view more information. Refer to Templates. |
| Status       | The status of the swap:  
  - Cleared  
  - Terminated = deal is terminated due to partial or full netting. |
| Filter       | The date on which the Clearing system receives the trade. |
| Clear Date   | The date on which the Clearing system clears the trade. |
| Effective Date | The start date of the swap. |
| End Date     | The maturity date of the swap. |
| Reason       | The reason for termination of the swap: Partial Netting or Full Netting. |
| Reject       | The option to reject the swap. |
| P=Pay        | Payment received. |
| R=Receive    | Payment received. |
| Rate         | Fixed rate of the swap. |
| Fee          | Upfront amount of the swap. |
| Templates    | The template for the swap. |
| Fixed        | The fixed part of the swap. |
| Floating     | The floating part of the swap. |
| Swap Type    | The type of the swap: Spot, Forward, or Option. |
| Party        | The counterparty of the swap. |
| Status       | The status of the swap: Approved, Active, or Terminated. |
| Terminated    | The date the swap is terminated. |
| Description  | The description of the swap. |

These additional categories appear in the blue/green search results table:

<table>
<thead>
<tr>
<th>Field/Button</th>
<th>Description</th>
</tr>
</thead>
</table>
| Side         | P=Pay  
  R=Receive |
| Rate         | Fixed rate of the swap. |
| Fee          | Upfront amount of the swap. |
| Terminate Reason | Reason for termination of the swap: Partial Netting or Full Netting. |
| Manage       | For Claims, click Accept to accept a claim, or Reject to reject a claim. A message appears at the top of the table confirming the selection: |

CME ClearPort®
2.1 Trade Details

Clicking the Cleared ID link from the Search Results table displays the following trade details associated with the selected swap:

The following payment information for both legs is available:

<table>
<thead>
<tr>
<th>Field/Button</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Leg</td>
<td>Fixed or Float.</td>
</tr>
<tr>
<td>Side</td>
<td>Pay or Receive.</td>
</tr>
<tr>
<td>Notional</td>
<td>Underlying value in US dollars of the swap.</td>
</tr>
<tr>
<td>Template</td>
<td>Product (for example, USD3L1-4).</td>
</tr>
<tr>
<td>Currency</td>
<td>Currency of the swap. Current support is USD only.</td>
</tr>
<tr>
<td>Index</td>
<td>USD/LIBOR/3M or EUR/EURIBOR/6M.</td>
</tr>
<tr>
<td>Frequency</td>
<td>Coupon payment frequency. SA=Semiannual.</td>
</tr>
</tbody>
</table>
### Field/Button | Description
--- | ---
**Day Count** | Fixed = 30/360  
Floating = ACT/360.

**Day Convention** | Business day convention if a date falls on a non-business day.  
MOD_FOLLOW

**Calendar** | Business calendar. LON (London) and NYC (New York City).

**Accrual Type** | ADJ=Adjusted for Fixed and for Float.

The following Previous Business Day Settlement calculations are available:

### Field/Button | Description
--- | ---
**NPV(-1)** | Net Present Value or closing value of the swap as of the close of the previous business day.

**NPV(-2)** | Net Present Value or closing value of the swap as of the close of two business days in the past.

**ADJ NPV(-1)** | Adjusted Net Present Value as of the close of the previous business day.

**ADJ NPV(-2)** | Adjusted Net Present Value as of the close of two business days in the past.

**VM** | Variation Margin.

**PAI** | Price Alignment Interest. A positive sign indicates credit and a negative sign indicates debit.

**Coupon** | Coupon rate on the swap.

**Cash** | Cash flow.

**Total** | Total payment.

Click [Export To Excel](#) to save data to an Excel (.xls) file format.
2.2 Templates
Clicking the Template link from the Search Results table displays the product template codes associated with the selected swap:

- USD3L1
- USD3L2
- USD3L3
- USD3L4

![Product Template Codes Table]

2.3 Saving Searches
For Deals, you can save a new customized search for future use by completing the following steps:

1. From the Search tab, set applicable search criteria.
2. Click Save Search. A dialog box appears:
3. From the **Search Name** box, type a name for the search criteria. This name must be alphanumeric.

4. Click **Save**. The search is now available from the **Saved Search Queries** tab.

5. Click the search name (test) to automatically search the set criteria.

### 2.4 Overwriting Searches

For Deals, you can overwrite an existing saved search by completing the following steps:

1. From the **Search** tab, set applicable search criteria.

2. Click **Save Search**. A dialog box appears:
3. Under the Existing Searches heading, select the search name to replace.

4. Click Save. The new search is now saved and available from the Saved Search Queries tab.

### 3.0 Revision History

<table>
<thead>
<tr>
<th>Version</th>
<th>Date</th>
<th>Author</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.0</td>
<td>10/27/10</td>
<td>NU</td>
<td>Initial release of document.</td>
</tr>
</tbody>
</table>