CME ClearPort API: Additional Swap Data Repository Attributes

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Timestamp Scenarios

The Cleared Time and Clearing Receipt Time timestamps can represent different events depending on whether the trade was pre-approved or explicitly claimed, and whether there are allocations.

Scenario One - Pre-approved and/or CME Hosted-credit checked swap trades

- **Clearing Receipt Time**: The time CME ClearPort received the trade from the customer.
- **Cleared Time**: The time the trade status updated from Pending to Cleared.

Scenario Two - Clearing Member Explicit Claim swap trades

- **Clearing Receipt Time**: The time the second side of the trade was accepted.
- **Cleared Time**: The time the trade status updated from Opposite Pending to Accepted.

Scenario Three - Allocations & Partially Cleared swap trades

Where a trade is allocated, each allocation creates a new trade. Each new trade created as a result of the allocation generates a Clearing Receipt Time and separate Cleared Time

- When a trade is partially cleared, the **Clearing Receipt Time** and the **Cleared Time** of that allocation will appear on the outbound TCR messages for the original trade.
- Each time a new allocation from the original trade is cleared, the **Cleared Time** on that TCR message will be updated to the time that specific allocation cleared. The **Clearing Receipt Time** will remain the time at which the first allocation was received by the Clearing system.

Scenario Four – Void trade, no Clearing Receipt Time or Cleared Time timestamp.

Attribute Usage

Block USI
FIXML attribute: TrdCaptRpt/RegTrdID/

<RegTrdID ID="BBG0000000000B57AA3F0F21BC000A" Src="1010000268" Typ="2" Evnt="0"/>

Typ: "2" = Block

Bilateral USI
FIXML attribute:

- Non-allocation level: **TrdCaptRpt/RegTrdID/**
- Allocation level: **TrdCaptRpt/RptSide/Alloc/RegTrdID/**

<RegTrdID ID="CPB000007584544TN0001" Src="1010000023" Typ="1" Evnt="1"/>

Typ = “0” – Original USI – Can be on the submitted trade. If blank, CME ClearPort will create one only where the SDR LEI is the CME LEI.
Typ = “1” - Previous USI (post-clearing)

Note: In some instances, the Reporting Party will submit their own Bilateral USI for the trade.

For a multi-leg transaction, each leg has a unique Bilateral USI. The LegRefID identifies the leg to which the Bilateral USI applies. The tag is at the TCR level.

- Bilateral USI Leg 1 with allocations: <RegTrdID ID="CPB000008373454TN0001" Src="1010000023" Typ="1" Evnt="1" LegRefID="1"/>
- Bilateral USI Leg 2 with allocations: <RegTrdID ID="CPB001008373454TN0001" Src="1010000023" Typ="1" Evnt="1" LegRefID="2"/>

Initial SDR LEI

FIXML attribute: TrdCaptRpt/Pty/

Party role 102 is used for the Initial SDR LEI.

<Pty R="102" ID="5493006SPIZKPPCPBB70" Src="N"/>

Clearing Receipt Time

FIXML attribute: TrdCaptRpt/TrdRegTS

<TrdRegTS Typ="7" TS="2016-07-08T05:56:41.000-05:00"/>

Cleared Time

FIXML attribute: TrdCaptRpt/TrdRegTS

<TrdRegTS Typ="19" TS="2016-07-08T05:56:41.000-05:00"/>

Samples

Outright

Note: There is no no Block USI as it is not an allocation

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<TrdCaptRpt RptID="1480121283874" TransTyp="2" TrdRptStat="0" TrdTyp="22" OrigTrdDt="2016-11-01" TrdDt="2016-11-01" BizDt="2016-11-01" ExecID="7584544" ExecID2="1234" TxnTm="2016-11-01T09:32:28.033-05:00" QtyTyp="0" LastQty="1000000" LastPx="2.9999999" PxNeg="6" UpfrntPts="97.0000001" RegRptTyp="1" VenuTyp="O" RptTyp="101">
<Hdr SID="CME" SSub="CPAPI" TID="ATSP1" TSub="API_ATS_PLATF1_TSUB"/>

```
<RegTrdID ID="CPB000007584544TN0001" Src="1010000023" Typ="1" Evnt="1"/> ----Bilateral USI
<Pty R="102" ID="SNZ2OJLFK8MNNCLQOF39" Src="N"/> ----SDR LEI

<Instrmt ID="CG15" Src="H" SecTyp="CDS" MMY="202012" Exch="CMD" TmUnit="Mo" CpnRt="1" Snrty="SR" RstrctTyp="XR">
    <AID AltIDSrc="104" AltID="2I65BYCL7"/>
</Instrmt>
<Amt Typ="TVAR" Amt="-970000" Ccy="USD"/>
<Amt Typ="ICPN" Amt="1194.44" Ccy="USD"/>
<Amt Typ="CRES" Amt="968883.14" Ccy="USD"/>
<Amt Typ="IPMT" Amt="77.58" Ccy="USD"/>
<TrdRegTS TS="2014-08-28T07:15:23-05:00" Typ="1"/>
<TrdRegTS TS="2016-11-01T09:32:28.541-05:00" Typ="7"/> ----CRT
<TrdRegTS TS="2016-11-01T09:32:30.367-05:00" Typ="19"/> ----CT
<Qty Typ="0" Qty="1000000"/>
<RptSide Side="1" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSP1" CustCpcty="1">
    <Pty R="44" ID="API_ATS_PLATF1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1USER_UFN ATS_TRD1USER_ULN"/>
    </Pty>
    <Pty R="30" ID="CME000000000000ATSB1" Src="N"/>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="ATS-BRK1-H-H-H-01" Src="C">
        <Sub Typ="26" ID="2"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="ATSLEITRADER10000000" Src="N"/>
    <RegTrdID ID="CPC000007584544BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSP1" CustCpcty="1">
```

<Pty R="44" ID="API_ATS_PLATF1_TSUB"/>
<Pty R="30" ID="ATS_BROKER1">
<Sub Typ="5" ID="ATS_BROKER1"/>
</Pty>
<Pty R="62" ID="ATS_BRK1USER">
<Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
</Pty>
<Pty R="36" ID="ATS_TRD2USER">
<Sub Typ="9" ID="ATS_TRD2USER_UFN ATS_TRD2USER_ULN"/>
</Pty>
<Pty R="30" ID="CME000000000000ATSB1" Src="N"/>
<Pty R="1" ID="709">
<Sub Typ="5" ID="ATS_CLEARING_CME2"/>
</Pty>
<Pty R="24" ID="ATS-BRK2-H-H-02" Src="C">
<Sub Typ="26" ID="2"/>
</Pty>
<Pty R="7" ID="ATS_TRADER2">
<Sub Typ="5" ID="ATS_TRADER2"/>
</Pty>
<RegTrdID ID="CPC000007584544SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRpt>
</FIXML>

Outright with Allocations

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<TrdCaptRpt RptID="1480121902483" TransTyp="2" TrdRptStat="102" TrdTyp="22" OrigTrdDt="2016-11-01" TrdDt="2016-11-01" BizDt="2016-11-01" ExecID="7584546" ExecID2="1234" TxnTm="2016-11-01T09:42:45.410-05:00" QtyTyp="0" LastQty="1000000" LastPx="2.9999999" PxNeg="6" UpfrntPts="97.0000001" RegRptTyp="1" VenuTyp="O" RptTyp="101">
<Hdr SID="CME" SSub="CPAPI" TID="ATSP1" TSub="API_ATS_PLATF1_TSUB"/>
<RegTrdID ID="CPB000007584546T" Src="1010000023" Typ="2" Evnt="1"/> ----Block USI
<Pty R="102" ID="SNZ2OJLFK8MNNCLQOF39" Src="N"/> ----SDR LEI
<Instrmt ID="CG15" Src="H" SecTyp="CDS" MMY="202012" Exch="CMD" TmUnit="Mo" CpnRt="1" Snrty="SR" RstrctTyp="XR">
<AID AltIDSrc="104" AltID="2I65BYCL7"/>
</Instrmt>
<Amt Typ="TVAR" Amt="-970000" Ccy="USD"/>
<Amt Typ="ICPN" Amt="1194.44" Ccy="USD"/>
<Amt Typ="CRES" Amt="968883.14" Ccy="USD"/>

```
<Amt Typ="IPMT" Amt="77.58" Ccy="USD"/>
<TrdRegTS TS="2014-08-28T07:15:23-05:00" Typ="1"/>
<TrdRegTS TS="2016-11-01T09:42:45.960-05:00" Typ="7"/> ----CRT
<TrdRegTS TS="2016-11-01T09:42:49.129-05:00" Typ="19"/> ----CT
<Qty Typ="0" Qty="600000"/>
<Qty Typ="1" Qty="400000"/>
<Qty Typ="2" Qty="400000"/>
<RptSide Side="1" ClOrdID="HTTPCT" BlckTrdAllocInd="2" InptDev="API" InptSrc="ATSP1" SideQty="6">
    <Pty R="44" ID="API_ATS_PLATF1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="30" ID="CME000000000000ATSB1" Src="N"/>
    <Alloc CustCpcty="1" IndAllocID2="6987131" Qty="6" Stat="2">
        <RegTrdID ID="CPC000007584546BA0002" Src="1010000023" Typ="0" Evnt="2"/>
        <RegTrdID ID="CPB000007584546TA0002" Src="1010000023" Typ="1" Evnt="1"/> ----Bilateral USI

        <Pty R="36" ID="ATS_TRD1USER">
            <Sub Typ="9" ID="ATS_TRD1USER_UFN ATS_TRD1USER_ULN"/>
        </Pty>
        <Pty R="1" ID="880">
            <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
        </Pty>
        <Pty R="24" ID="ATS-BRK1-H-H-H-01" Src="C">
            <Sub Typ="26" ID="2"/>
        </Pty>
        <Pty R="7" ID="ATSLEITRADER10000000" Src="N"/>
        <Pty R="7" ID="ATS_TRADER1">
            <Sub Typ="5" ID="ATS_TRADER1"/>
        </Pty>
        <Amt Typ="TVAR" Amt="-582000" Ccy="USD"/>
        <Amt Typ="ICPN" Amt="716.66" Ccy="USD"/>
        <Amt Typ="CRES" Amt="581329.88" Ccy="USD"/>
        <Amt Typ="IPMT" Amt="46.54" Ccy="USD"/>
    </Alloc>
</RptSide>
```

```
        <RptSide Side="2" ClOrdID="HTTPCT" InptDev="API" InptSrc="ATSP1"
CustCpcty="1">
            <Pty R="44" ID="API_ATS_PLATF1_TSUB"/>
            <Pty R="30" ID="ATS_BROKER1">
                <Sub Typ="5" ID="ATS_BROKER1"/>
            </Pty>
            <Pty R="62" ID="ATS_BRK1USER">
                <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
            </Pty>
            <Pty R="36" ID="ATS_TRD2USER">
                <Sub Typ="9" ID="ATS_TRD2USER_UFN ATS_TRD2USER_ULN"/>
            </Pty>
            <Pty R="30" ID="CME000000000000ATSB1" Src="N"/>
            <Pty R="1" ID="709">
                <Sub Typ="5" ID="ATS_CLEARING_CME2"/>
            </Pty>
            <Pty R="24" ID="ATS-BRK2-H-H-02" Src="C">
                <Sub Typ="26" ID="2"/>
            </Pty>
            <Pty R="7" ID="ATS_TRADER2">
                <Sub Typ="5" ID="ATS_TRADER2"/>
            </Pty>
            <RegTrdID ID="CPC000007584546SN0002" Src="1010000023" Typ="0"
Evnt="2"/>
            <RegTrdID ID="CPB000007584546TA0002" Src="1010000023" Typ="1"
Evnt="1"/> ----Bilateral USI

        </RptSide>
    </TrdCaptRpt>
</FIXML>
```