

NOTICE TO ALL CME ClearPort API (CPAPI) v2.0 users

Date: February 13, 2013

Re: **UPDATE**- SDR-related changes to the ClearPort API for EFS/EOO and EFR

Please be advised- This is an update to a notice which was originally sent on January 4, 2013.

The changes mentioned below, with regards to EFS/EOO and EFR transactions, specifically, are now scheduled for production deployment on Sunday, February 24, 2013 (for the February 25th business date). The functionality to support SDR submissions and Real-Time Reporting of the bilateral component of EFS/EOO and EFR transactions remain available for testing in the New Release environment. CME Group strongly encourages ClearPort API users to start testing this functionality in New Release right away, if they have not already done so, to ensure there will be no negative impacts to their proprietary trading systems when the changes are live in production on February 24th.

- **SDR-related changes to support Commodities swap transactions -**

The ClearPort API now supports additional fields required for market participants (and service providers to them) to use the ClearPort gateway to send real-time (RT) and/or primary economic terms (PET) to CME Repository Service (SDR). Swap transactions (as defined by Dodd-Frank) traded on CME's Designated Contract Markets (NYMEX, COMEX, CME, and CBOT) or off-exchange markets pursuant to DCM rules which are accepted for clearing will be reported to CME SDR by CME Clearing.

Relevant trades types submitted to CME for clearing which are impacted include EFS/EOO and EFR (in the aforementioned DCMs), with CME Equity Index Futures and CME Equity Index Options on Futures as the only exceptions (participants must report these transactions directly to an approved SDR).

The bilateral component of EFS/EOO/EFR trades submitted through the ClearPort API will automatically be sent to CME SDR. Once accepted for Clearing as a futures position, no further SDR reporting occurs.

For additional business context on these changes please refer to [Clearing Advisory 13-050](#).

- **New SDR-related attributes and ClearPort API-specific changes for swap transactions -**

The ClearPort API will support a number of new attributes to facilitate reporting of bilateral swap transactions by CME Clearing to the CME SDR. The associated changes will also allow CME SDR Users to report RT and/or PET data on bilateral swap transactions. Each is listed in the table below with a description of its usage and syntax.

Attribute	Usage	Syntax
Legal Entity Identifiers (LEIs) / CFTC Interim Compliant Identifiers (CICIs)	<p>Inbound (Optional): Can be specified "instead of" or "in addition to" existing firm identifiers (No Src). If "instead of", the LEI/CICI must be registered for that firm with CME Group.</p> <p>Outbound (Present): Will appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ) for swap transactions. If not specified on the inbound trade submission, a CME-generated identifier will be returned.</p>	<p>New Source "N" on firm Party Role blocks. 20-byte LEI/CICI is specified in the ID attribute.</p> <p>Example: <code><Pty R="7" ID="12345678900987654321" Src="N"/></code></p> <p>Please Note- If a party to a swap trade has not yet registered their LEI / CICI with CME Group, a temporary 20-byte identifier (starting with prefix the "CME") will be generated for that firm and will be returned as the LEI / CICI for that firm on outbound trade status reports.</p>
Universal Swap Indicators (USIs)	<p>Inbound (Optional): Block USI(s) and/or Bilateral USI(s) can be specified optionally.</p> <p>Outbound (Present): Bilateral USI(s)</p>	<p>A new Regulatory Trade ID block at allocation-level (Bilateral USIs and Cleared USIs for 1-to-many allocated deals) or side-level (Cleared USIs for one-to-one) or trade level (Block USI and/or Bilateral USI for one-to-one). The ID attribute</p>

	<p>appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ). If not specified on the inbound trade submission Bilateral USI(s) will be generated by ClearPort.</p> <p>Block USI(s) will appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ) for one-to-many allocated deals. If not specified on the one-to-many inbound trade submission a Block USI will be generated by ClearPort for each trade leg.</p> <p>Block USI(s) will appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ) for one-to-one, only if specified on the inbound trade submission.</p> <p>Cleared USIs will be generated and appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ).</p> <p>Please Note- For multi-leg transactions, USI are <u>leg-specific</u>. See LegNo and RegLegRefID attributes for more information.</p>	<p>represents the Transaction ID component of the USI and the Src attribute represents the company Namespace component of the USI. The Typ attribute indicates whether it's the Current USI (0), the Previous USI (1), or the Block USI (2).</p> <p>Example: (CPC-generated Bilateral USI for an outright swap) <code><RegTrdID ID="CPB000004416803TN0000" Src="1010000023" Typ="1" Evnt="1"/></code></p> <p>Please Note- Unallocated sides of one-to-many allocated swap trades will be split into many Alloc blocks on outbound Trade Capture Reports, for the purpose of specifying the Bilateral USIs associated with that side.</p>
Leg Number	<p>Inbound (Optional): If specifying USIs on inbound multi-leg swap trade submissions, a unique leg number must be present for each Trade Leg.</p> <p>Outbound (Present): Leg Numbers will appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ). They will be generated by ClearPort if not specified on the inbound multi-leg swap trade submission.</p>	<p>Example: <code><TrdLeg QtyTyp="1" LastQty="100" LastPx="97.15" LegNo="1"></code> <code><Leg ID="CL" Src="H" MMY="201310" Side="1" SecTyp="FUT" Exch="NYMEX"/></code> <code></TrdLeg></code> <code><TrdLeg QtyTyp="1" LastQty="100" LastPx="98.15" LegNo="2"></code> <code><Leg ID="CL" Src="H" MMY="201310" Side="1" SecTyp="FUT" Exch="NYMEX"/></code> <code></TrdLeg></code> <code><TrdLeg QtyTyp="1" LastQty="100" LastPx="99.15" LegNo="3"></code> <code><Leg ID="CL" Src="H" MMY="201310" Side="1" SecTyp="FUT" Exch="NYMEX"/></code> <code></TrdLeg></code></p>
Regulatory Leg Reference ID	<p>Inbound (Optional): If specifying USIs on inbound multi-leg swap trade submissions, each USI must reference a matching Trade Leg's Leg Number.</p> <p>Outbound (Present): A Regulatory Leg Reference ID will always be present on each USI of a multi-leg swap transaction's cleared trade status report (HTTP) and positive acknowledgement (MQ), regardless of whether the USI was generated by ClearPort or not.</p>	<p>Example: (CPC-generated Bilateral USIs for a multi-leg swap): <code><RegTrdID ID="CPB000004416803TN0000" Src="1010000023" Typ="1" Evnt="1" LegRefID="1"/></code> <code><RegTrdID ID="CPB001004416803TN0000" Src="1010000023" Typ="1" Evnt="1" LegRefID="2"/></code> <code><RegTrdID ID="CPB002004416803TN0000" Src="1010000023" Typ="1" Evnt="1" LegRefID="3"/></code></p>
Reporting Counterparty	<p>Inbound (Optional): Reporting Counterparty designation should be</p>	<p>New Sub Type to Firm Party Role block(s). If Asset Manager or Active Trader side with no firm party</p>

	<p>specified on the Reporting Counterparty side.</p> <p>Outbound (Conditionally Present): Will appear on appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ) if specified on inbound trade submissions.</p>	<p>role(s) specified, use Account Party Role block(s).</p> <p>Example: <code><Pty ID="Trading_Firm" R="7"><Sub Typ="49" ID="Y"/></Pty></code></p> <p>Example (alternate method): <code><Pty ID="Acct_Number" R="24" Src="C"><Sub Typ="49" ID="Y"/></Pty></code></p>
Initial / Bilateral SDR	<p>Inbound (Optional): Initial/Bilateral SDR should be specified on the trade by referencing the LEI/CICI of the Initial/Bilateral SDR.</p> <p>Outbound (Present): Will appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ). Defaulted to CME SDR if not specified.</p>	<p><i>New Party Role (102) at the trade level (after trade-level RegTrdID).</i></p> <p>Example: <code><Pty R="102" ID="SNZ2OJLFK8MNNCLQOF39" Src="N"/></code></p> <p><i>CME SDR CICI: SNZ2OJLFK8MNNCLQOF39</i> <i>DTCC SDR CICI: MLDY5N6PZ58ZE60QU102</i></p>
Regulatory Report Type	<p>Inbound (Optional): Regulatory Report Type should be specified at the trade level.</p> <p>Outbound (Present): Will appear on appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ). Defaulted to 1 (PET only) if not specified.</p>	<p><i>New TCR-level attribute (RegRptTyp).</i></p> <p>1 = Primary Economic Terms Only (PET) 4 = Real Time Reporting + Primary Economic Terms (RT/PET)</p> <p>Example: <code><TrdCaptRpt RptID="12345" TransTyp="0" RptTyp="0" QtyTyp="0" TrdTyp="22" TxnTm="2012-09-12T12:13:45.656-04:00" TrdDt="2012-09-12" LastQty="5000000" PxNeg="1" RegRptTyp="1"></code></p>
Block Trade Allocation Indicator	<p>Inbound (Optional): Block Trade Allocation Indicator should be specified at the side level.</p> <p>Outbound (Present): Will appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ). Defaulted to 2 (Allocated Trade) if not specified.</p>	<p><i>New Report Side-level attribute (BlckTrdAllocInd).</i></p> <p>0 = Block to be allocated 1 = Block not to be allocated) 2 = Allocated trade</p> <p>Example: <code><RptSide Side="1" ClOrdID="XYZ123" BlckTrdAllocInd="2" InptDev="API" InptSrc="RCBK"></code></p>
Confirmation Method	<p>Inbound (Optional): Confirmation Method should be specified at the trade level.</p> <p>Outbound (Conditionally Present): Will appear on all responses if specified on inbound trade submissions.</p>	<p><i>New TCR-level attribute (CfmMeth).</i></p> <p>0 = Non-electronic 1 = Electronic</p> <p>Example: <code><TrdCaptRpt RptID="12345" TransTyp="0" RptTyp="0" QtyTyp="0" TrdTyp="22" TxnTm="2012-09-12T12:13:45.656-04:00" TrdDt="2012-09-12" LastQty="5000000" PxNeg="1" RegRptTyp="4" CfmMeth="1"></code></p>
Verification Method	<p>Inbound (Optional): Verification Method should be specified at the trade level.</p>	<p><i>New TCR-level attribute (VerfMeth).</i></p>

	<p>Outbound (Conditionally Present): Will appear on all responses if specified on inbound trade submissions.</p>	<p>0 = Non-electronic 1 = Electronic</p> <p>Example: <TrdCaptRpt RptID="12345" TransTyp="0" RptTyp="0" QtyTyp="0" TrdTyp="22" TxnTm="2012-09-12T12:13:45.656-04:00" TrdDt="2012-09-12" LastQty="5000000" PxNeg="1" RegRptTyp="4" CnfmMeth="1" VerfMeth="1"></p>
Regulatory Time Stamp (Execution Time)	<p>Inbound (Optional): Regulatory Trade Timestamp should be specified at the trade level.</p> <p>Outbound (Conditionally Present): Will appear on all responses if specified on inbound trade submissions.</p>	<p>Trade Regulatory Timestamp block at the trade level (before RptSides).</p> <p>Example: <TrdRegTS TS="2012-09-12T12:13:45.656-04:00" Typ="1"/></p> <p>Please Note- If a Regulatory Timestamp is specified on a Single-Sided submission, it will become match criteria and must match the Regulatory Timestamp of the opposite side (to the second).</p>
Execution Venue Type	<p>Inbound (Optional): Execution Venue Type should be specified at the trade level.</p> <p>Outbound (Present): Will appear on cleared trade status reports (HTTP) and positive acknowledgements (MQ). Defaulted to O (Off-facility) if not specified.</p>	<p>New TCR-level attribute (VenuTyp).</p> <p>S = Swap Market/SEF/DCM O = Off-facility</p> <p>Example: <TrdCaptRpt RptID="12345" TransTyp="0" RptTyp="0" QtyTyp="0" TrdTyp="22" TxnTm="2012-09-12T12:13:45.656-04:00" TrdDt="2012-09-12" LastQty="5000000" PxNeg="1" RegRptTyp="4" CnfmMeth="1" VerfMeth="1" VenuTyp="O"></p>
Execution Venue	<p>Inbound (Conditional Required): If Execution Venue Type is S (Swap Market/SEF/DCM) then the LEI/CICI of the Execution Venue becomes required.</p> <p>Outbound (Present): Will appear on all responses if specified on inbound trade submissions.</p>	<p>New Party Role (73) at the trade level (after trade-level Initial SDR).</p> <p>Example: <Pty R="73" ID="11111111111111111111" Src="N"/></p>

For additional info, message specs, and message samples please see the ClearPort Implementation Guides located here:

<http://www.cmegroup.com/clearing/clearport/clearport-api.html>

If you have questions please contact:

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