

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

Date: October 11, 2012

Re: ClearPort API Enhancements (including SDR-related changes for Credit Default Swaps)

As a reminder, please be advised of the following changes to the ClearPort API, which are currently scheduled for production deployment on **October 14, 2012** (for the October 15th business date) and are now available for testing in the New Release environment.

Also, please note the following updates to the original notice:

- The original version of this notice contained a typo with regards to the *Block Trade Allocation Indicator*. The FIXML representation of this field is **BlkTrdAllocInd**, not BlkTrdAllocInd as previously indicated.
- If a Credit Default Swap trade is submitted over the ClearPort API and CME is specified as the Initial / Bilateral SDR (or CME was defaulted as the Initial / Bilateral SDR because one was not specified) the Regulatory Report Type will be defaulted to **1 (PET only)** if not specified, not 4 (RT-PET) as previously indicated.
- If a counterparty to a Credit Default 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 returned as the LEI / CICI for that firm on outbound trade status reports.

- **Party Role now optional for Asset Manager Firms and Active Trading Firms**- Currently, Asset Manager Firms and Active Trading Firms must be specified on inbound trade submissions (using Party Role 7). Going forward, Asset Manager Firm and Active Trading Firm identifiers will no longer be required. If an Asset Manager Firm is assigned to the account(s) then ClearPort will interpret this as an Asset Managed side and indicate that firm as the Asset Manager on outbound trade confirmations. If no Asset Manager Firm is assigned to the account(s), and the Account Owner Firm(s) has Active Trading rights, then ClearPort will interpret this as an Active Trader side and indicate that firm is the Active Trader on outbound trade confirmations. **Please Note**- If a specified account has an Asset Manager Firm assigned to it, then the Account Owner Firm cannot be the principal on that side, even if it has Active Trading rights.
- **Party Role 49 now supported for Asset Manager Firms**- Going forward, if the Asset Manager Firm is specified on an inbound trade submissions, Party Role 49 should be used. **Please Note**- Regardless of whether the Asset Manager was specified using Party Role 49, Party Role 7, or was not specified at all, the Asset Manager Firm will be identified on outbound trade confirmations using Party Role 49.
- **New SDR-related attributes**- The ClearPort API will support a number of new attributes related to the CME Swap Data Repository (SDR), as required by the Dodd-Frank Wall Street Reform and Consumer Protection Act (Dodd-Frank Act). Initially these attributes will only be supported for Credit Default Swaps, but will later be applicable to other Asset Classes as swaps within those Asset Classes become eligible for SDR Reporting:

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 (Conditionally Present): Will appear on outbound trade confirmations a) if specified on the inbound trade submission or b) if registered with CME Group, but not specified on the inbound trade submission.</p>	<p><i>New Source "N" on firm Party Role blocks. 20-byte LEI/CICI is specified in the ID attribute.</i></p> <p>Example: <Pty R="7" ID="12345678900987654321" Src="N"/></p>

Universal Swap Indicators (USIs)	<p>Inbound (Optional): Block USI and/or Bilateral USI(s) can be specified optionally.</p> <p>Outbound (Present): Bilateral USI(s) will be generated (and appear on outbound trade confirmations) if not specified on the inbound trade submission. Cleared USIs will be generated (and appear on outbound cleared trade confirmations) as each allocation clears. A Block USI will be generated for one-to-many allocated deals (and appear on outbound trade confirmations) if not specified on the inbound trade submission.</p>	<p><i>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 represents the Transaction ID and the Src attribute represents the company Namespace. Typ attribute indicates Current, Previous, or Block USI.</i></p> <p>Example: <code><RegTrdID ID="CPB000004461887T" Src="1010000023" Typ="0" Evnt="1"/></code></p> <p>* Please Note- Unallocated sides on one-to-many allocated trades will be split into Allocation Blocks once Bilateral USIs and/or Cleared USIs are assigned by ClearPort.</p>
Reporting Counterparty	<p>Inbound (Optional): Reporting Counterparty designation should be specified on the Reporting Counterparty side. Please Note- While technically this field is optional, SDR-eligible swap trade submissions should always contain a Reporting Counterparty designation, so that they are reported correctly to the CME SDR.</p> <p>Outbound (Conditionally Present): Will appear on outbound trade confirmations if specified on inbound trade submissions.</p>	<p><i>New Sub Type to Firm Party Role block(s). If Asset Manager or Active Trader side with no firm party role(s) specified, use Account Party Role block(s).</i></p> <p>Examples: <code><Pty ID="AssetMgrID" R="7"><Sub Typ="49" ID="Y"/></Pty></code> <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 outbound trade confirmations. 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>CME SDR CICI: SNZ2OJLFK8MNNCLQOF39 DTCC SDR CICI: MLDY5N6PZ58ZE60QU102</p>
Regulatory Report Type	<p>Inbound (Optional): Regulatory Report Type should be specified at the trade level.</p> <p>Outbound (Present): Will appear on outbound trade confirmations. Defaulted to 1 (PET) 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 outbound trade confirmations. 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 outbound trade confirmations if specified on inbound trade submissions.</p>	<p><i>New TCR-level attribute (CnfmMeth).</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" CnfmMeth="1"></code> </p>
Verification Method	<p>Inbound (Optional): Verification Method should be specified at the trade level.</p> <p>Outbound (Conditionally Present): Will appear on outbound trade confirmations if specified on inbound trade submissions.</p>	<p><i>New TCR-level attribute (VerfMeth).</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" CnfmMeth="1" VerfMeth="1"></code> </p>
Execution Time	<p>Inbound (Optional): Execution Time should be specified at the trade level. Please Note- While technically this field is optional, SDR-eligible swap trade submissions should always contain an Execution Time, so that they are reported correctly to the CME SDR.</p> <p>Outbound (Conditionally Present): Will appear on outbound trade confirmations if specified on inbound trade submissions.</p>	<p><i>Trade Regulatory Timestamp block at the trade level (before RptSides).</i></p> <p>Example: <code><TrdRegTS TS="2012-09-12T12:13:45.656-04:00" Typ="1"/></code> </p>
Execution Venue Type	<p>Inbound (Optional): Execution Venue Type should be specified at the trade level.</p> <p>Outbound (Present): Will appear on outbound trade confirmations. Defaulted to O (Off-facility) if not specified.</p>	<p><i>New TCR-level attribute (VenuTyp).</i></p> <p>S = Swap Market/SEF/DCM O = Off-facility</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" CnfmMeth="1" VerfMeth="1" VenuTyp="O"></code> </p>

