



DATE: January 16, 2013
TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 13-021
SUBJECT: **Mandatory Clearing Flag Added to the CDS Product Reference File**

Please be advised CME Clearing will be adding a mandatory clearing flag on the CME Product Reference File. The purpose of the new clearing flag indicator is to help participants identify the CME-cleared CDS contracts that are included in the initial mandatory clearing mandate that begins on March 11, 2013.

In New Release, this change will be effective on the product reference file that CME Clearing will produce at end of day **Wednesday, January 30th**.

In Production, this change will be effective on the product reference file that CME Clearing will produce at end of day **Monday, February 11th**.

The mandatory clearing flag will be identified as attribute type = 129.

Here examples that describe the usage of the mandatory clearing flag -

<Attrb Typ="129" Val="Y"> - this means that the product is subject to the clearing mandate.

<Attrb Typ="129" Val="N"> - this means that the product is not subject to the clearing mandate.

Provided Attached are two sample Product Reference Files –

PRFExampleWithFlagSetToYes.xml shows an example of a CDS contract that is subject to mandatory clearing.

PRFExampleWithFlagSetToNo.xml shows an example of a CDS contract is not subject to mandatory clearing.

The CDS Product Reference Files impacted by adding the mandatory clearing flag are-

Product Reference File (Non-Red)

cds.prf-YYYY-MM-DD.xml.zip
cds.nr.prf-YYYY-MM-DD.xml.zip
cds.prf.xml
cds.nr.prf.xml
cds.prf.xml.zip
cds.nr.prf.xml.zip
cds.contract.csv
cds.contract.csv.zip
cds.contract-YYYY-MM-DD.csv.zip

cds.nr.contract.csv
cds.nr.contract.csv.zip

Product Reference File (Red)

cds.red.prf-YYYY-MM-DD.xml.zip
cds.red.nr.prf-YYYY-MM-DD.xml.zip
cds.red.prf.xml
cds.red.nr.prf.xml
cds.red.prf.xml.zip
cds.red.nr.prf.xml.zip
cds.red.contract.csv
cds.red.contract.csv.zip
cds.red.contract-YYYY-MM-DD.csv.zip
cds.red.nr.contract.csv
cds.red.nr.contract.csv.zip

Please contact onboarding@cme.com or 1.312.338.7112 if you have further questions.