CME Group | Advisory Notice

TO:	Clearing Member Firms; Back Office Managers
FROM:	CME Clearing
ADVISORY #:	13-413
SUBJECT:	**Deliverable Interest Rate Swap Futures Delivery Intent Template Requirements – Reminder**
DATE:	September 11, 2013

Please be advised firms going through a delivery of Deliverable Interest Rate Swap futures will need to submit intents to Deliveries Plus. For Deliverable Interest Rate Swap futures, firms may upload delivery intents via a .csv file or manually add them. Both are done on the Intents section of Deliveries Plus.

The file requirements are as follows:

Column Header	Sample Data	Format	Description	Optional
Product_Exchange	CBT	Alpha numeric	Product exchange of the future	No
Product Code	T1U	Alpha numeric	Product code for the future	No
Period Code	201309	Alpha numeric	Contract month code for the future	No
CMF_Id	999	Alpha numeric	Clearing firm of the future	No
TMF_Id	999	Alpha numeric	Trading firm of the future	No
Account_id	1234	Alpha numeric	Customer or House account	Yes
Account_Origin	Cust or Hous	Alpha numeric	Origin of the account	No
Quantity	50	Numeric	Quantity of futures positions going to delivery for specified account	No
Direction	B or S	Alpha numeric	B= Buy, S= Sell	No
Dest_CMF_ID	999	Alpha numeric	OTC clearing firm	No
Dest_TMF_ID	999	Alpha numeric	OTC trading firm	No
Dest_Account_Id	99999	Alpha numeric	OTC account of the CMF/TMF (where the swap will be delivered)	No
Dest_Account_Origin	Cust or Hous	Alpha numeric	Origin of account	No
Client_Trade_ID	123HJ45	Alpha numeric	Client Trade ID to be reflected on Swap	Yes

Special Notes:

- The file must be a .csv file, using text formatting.
- All column headers are required on the file even if there is no value entered.
- If one record on the file contains errors, the whole file will be rejected.
- If a firm does not specify or submits an erroneous account_id, the default position account is applied.
- Firms can submit multiple files **adding** on to existing intents created.
- Firms can update and delete intents in Deliveries Plus on the Intent List.

Firms may test the intent functionality in the New Release environment.

If there are any questions, please contact Deliveries at 312.930.3172 or clearinghousedelivteam@cmegroup.com.