

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 13-460

DATE: October 3, 2013

SUBJECT: Addition of Legal Entity Identifier (LEI) to SEF FIXML Confirmation Messages

Please be advised that in addition to the new Venue Type attribute added to Swap Execution Facility (SEF) FIXML confirmation messages (Advisory Notice [13-400](#)) coming October 21, 2013, a SEF Legal Entity Identifier (LEI) Party Block will also be included in Trade Capture Report messages.

CME Group will use this new venue and the new block only for SEF trades. Currently, CDS and IRS trades are not affected by this change. In addition, any new swaps trades will utilize new product codes, distinguishing them from their futures counterparts.

The new LEI Party ID will be a maximum of 20 characters in length, and be found in a Party Block with Role="73" as shown in the sample message on the following page. Party Role "73" means "SEF," and Source "N" means "LEI." The LEI for the CME SEF is "SNZ2OJLFK8MNNCLQOF39". Trades matched on other SEF's will have LEI's representing those platforms. Please also keep in mind that there are different types of LEI's; be sure to qualify these as SEF LEI's.

For questions or further information, please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.

Sample SEF Trade Confirmation with LEI Party Role Block

```
<TrdCaptRpt RptID="1415E30F9BF3446C14A2194839911" TransTyp="0" RptTyp="1" TrdTyp="22"
MtchID="1415E30F9BF3446C146" ExecID="5925687" PxTyp="2" TrdDt="2013-01-08" MLegRptTyp="1"
MtchStat="1" MsgEvtSrc="CMESys" RptRefID="5925687NEW" TrdID="144049"
TrdID2="1415E30F9BF3446C14A" LastQty="1" LastPx="3.00" TxnTm="2013-09-30T19:48:39-05:00"
CopyMsgInd="Y" SettlDt="0001-01-01" TrdHandlInst="5" OrigTrdDt="2013-01-08" VenueTyp="R" VenuTyp="R">
  <Hdr Snt="2013-09-30T19:48:39-05:00" SID="CME" TID="ABC" SSub="CME" TSub="NYMEX"/>
  <Instrmt Sym="XYZPDF4" ID="ClearingCode" SecTyp="FUT" Src="H" MMY="20140100"
MatDt="2014-01-08" Mult="2500" Exch="NYMEX" PxQteCcy="USD"/>
  <RptSide Side="1" ClOrdID="SEFTESTCPC" InptSrc="CPC" InptDev="API" CustCpcty="1"
SesID="RTH" SesSub="X" AgrsrInd="Y">
    <Pty ID="CME" R="21"/>
    <Pty ID="ABC" R="4"/>
    <Pty ID="NYMEX" R="22"/>
    <Pty ID="ABC" R="1"/>
    <Pty ID="PMTEST0930" R="24">
      <Sub ID="1" Typ="26"/>
    </Pty>
    <Pty ID="ABCN" R="38">
      <Sub ID="2" Typ="26"/>
    </Pty>
    <Pty ID="1B03" R="30"/>
    <Pty ID="TESTING" R="62">
      <Sub ID="TEST SEF" Typ="9"/>
    </Pty>
    <Pty ID="SEF5" R="36">
      <Sub ID="ABCD ABCD" Typ="9"/>
    </Pty>
    <Pty ID="Test_123" R="7"/>
    <Pty ID="SEF11" R="16"/>
    <Pty ID="SNZ2OJLFK8MNNCLQOF39" Src="N" R="73"/>
    <RegTrdID ID="CPC000001811014SN0001" Src="1010000023" Typ="0" Evnt="2"/>
    <TrdRegTS TS="2013-01-08T13:06:23-06:00" Typ="1"/>
  </RptSide>
</TrdCaptRpt>
```