CME Group | Advisory Notice

TO: Clearing Member Firms
                  Back Office Managers
                  Service Providers

FROM: CME Clearing

ADVISORY #: 13-491

DATE: October 18, 2013

SUBJECT: SEF Identifiers to be Added to CDS FIXML Confirmation Messages Beginning
                  October 21, 2013

Beginning trade date October 21, 2013, FIXML trade confirmation messages for Credit Default Swaps (CDS) will carry Swap Execution Facility (SEF) identifiers, for trades executed on a SEF and cleared by CME Clearing. These identifiers will mirror the attributes and blocks used for commodity swaps FIXML messages, as outlined in previous Advisories.

As stated previously for commodity swaps, the new LEI Party ID will be a maximum of 20 characters in length, and be found in a Party Block with Role="73". 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.

Also, the new VenuTyp attribute of "R" will be present on SEF Trade Capture Reports (TrdCaptRpts). The following SesSub/VenuTyp/TrdTyp combinations will be possible:

Type of Trade	InptSrc	SesSub	VenuTyp	VenueTyp	TrdTyp
Current CME ClearPort Clearing (CPC) OPNT Trade	CPC	X	X	X	22
Same as Above, but **New** Venue Types	CPC	X	**R**	**R**	22
New CPC Trade, Large Notional, New Venue Types	CPC	X	X	X	54
New CPC Trade, Swap Block New Venue Types	CPC	X	**R**	**R**	58

The Advisory link for commodity swap messages detailing the SEF LEI Party block can be found in Clearing Advisory 13-460.

Testing opportunities are currently available in the New Release environment.

For questions or further information please contact CME Clearing Services (CCS) at 312-338-7112 or onboarding@cmegroup.com.