

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 14-125

DATE: March 27, 2014

SUBJECT: **“Credit Approval Token”** Attribute Will be Added to Some FIXML Trade Capture Reports
Effective April 14, 2014

Effective trade date April 14, 2014, a new FIXML attribute, “Credit Approval Token,” will be added to the Report Side (RptSide) block of FIXML Trade Capture Report confirmation and Trade Register messages resulting from trades reported on Swap Execution Facilities (SEFs). This new attribute informs consumers of the messages that credit pre-approval has occurred for these **CDS and FX SEF trades**.

New attribute “RefRiskLmtChkID” will not be found on FIXML pit trade or Globex trade messages. Only trades reported from a SEF for CDS and FX transactions will carry this new attribute.

A sample FIXML Trade Capture Report (TrdCaptRpt) is shown on the next page.

Testing opportunities will be available in the New Release environment beginning April 3, 2014.

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

Sample Trade Capture Report with

```
<TrdCaptRpt RptID="144F3B976A33467C324093427504" TransTyp="2" RptTyp="0" TrdTyp="2"
MchID="144F3B976A33467C2E" ExecID="2658114032401" PxTyp="2" TrdDt="2014-01-22" BizDt="2014-01-22"
MLegRptTyp="1" MchStat="0" MsgEvtSrc="CMESys" TrdRptStat="0" TrdID="101019"
TrdID2="144F3B976A33467C32" LastQty="150" LastPx="94.25" TxnTm="2014-03-24T09:34:27-05:00"
SettIDt="0001-01-01" TrdHandInst="0" OrigTrdDt="2014-01-21" VenueTyp="X" VenuTyp="X"
LastUpdateTm="2014-03-24T09:34:27.505-05:00">
  <Hdr Snt="2014-03-24T09:34:27-05:00" SID="CME" TID="350" SSub="CME" TSub="CME"/>
  <Instrmt Sym="GEZ5" ID="ED" CFI="FFDCSO" SecTyp="FUT" Src="H" MMY="20151200"
    MatDt="2015-12-14" Mult="2500" Exch="CME" PxQteCcy="USD"/>
  <RptSide Side="1" ClOrdID="CPCREFRISK11" InptSrc="CPC" InptDev="API" CustCpcty="4"
    SesID="ETH" SesSub="X" AgrsrInd="Y" RiskChkStat="13" AllocChngStat="0"
    RefRiskLmtChkID="Crdapptkn-5">
    <Pty ID="CME" R="21"/>
    <Pty ID="345" R="4"/>
    <Pty ID="CME" R="22"/>
    <Pty ID="345" R="1"/>
    <Pty ID="ACT_NBR" R="24">
      <Sub ID="2" Typ="26"/>
    </Pty>
    <Pty ID="345" R="38">
      <Sub ID="2" Typ="26"/>
    </Pty>
    <Pty ID="1A21" R="30"/>
    <Pty ID="RBRCOLLI" R="62">
      <Sub ID="RAB BRCOLLI" Typ="9"/>
    </Pty>
    <Pty ID="jarvis" R="7"/>
    <Pty ID="1A21" R="16"/>
    <Pty ID="John316" R="49"/>
    <RegTrdID ID="CPC000005994012BN0001" Src="1010000023" Typ="0" Evnt="2"/>
    <TrdRegTS TS="2014-01-21T02:12:52-06:00" Typ="1"/>
  </RptSide>
</TrdCaptRpt>
```