CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 14-128

SUBJECT: **Euro-Denominated Deliverable Interest Rate Swap Futures Testing and Delivery Intent Template Requirements**

DATE: March 27, 2014

Please be advised that for the new Euro-denominated Deliverable Swap Futures (http://www.cmegroup.com/trading/interest-rates/deliverable-interest-rate-swap-futures.html), delivery testing is now available for the June 2014 contracts in the New Release environment. FCMs wishing to test should contact CME Clearing Deliveries to coordinate at 312-930-3172 or clearinghousedelivteam@cmegroup.com.

Intents may be entered manually or via intent file upload in 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	T1E	Alpha numeric	Product code for the future	No
Period Code	201406	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	No

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.

If there are any questions, please contact CME Clearing Deliveries at 312-930-3172 or clearinghousedelivteam@cmegroup.com.