

 **CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 14-477

DATE: Tuesday, December 09, 2014

SUBJECT: ****POSTPONED**** Addition of the CME Account Alias to Clearing Confirm Messages ****POSTPONED****

Please be advised that CME Clearing has postponed the below change originally announced on November 28th, 2014 and does not plan to implement this change on January 9th, 2015. CME Clearing will announce a new date for this change in the upcoming months and does not anticipate implementing this change until later in 2015.

In order to provide additional information to clearing firms, CME Clearing will be adding the CME Account Alias to the FIXML clearing confirm messages that firms receive from CME for any trade that originates in ClearPort. CME Clearing will release this functionality into production on January 9th, 2015. Please note that the functionality is currently available for testing in the New Release (UAT) environment.

The CME Account Alias is a unique identifier that CME Clearing assigns to each account. Clearing Firms can use this alias as another way to identify the account within their book-keeping systems. This alias is commonly used for trade submission for OTC financial products, such as interest rate swaps and credit default swaps.

The CME Account Alias will appear in the following party FIXML party role in each trade confirmation message. It will be identified with a source equal to "H", identifying the ID as a CME generated account alias. Please see the example tag below.

```
<Pty ID="#####" Src="H" R="24">
```

Please note that after this change, there will be two party role 24 tags in the FIXML message (see below example) – one representing the customer account (this tag currently exists) and the other representing the CME Account Alias (the new field). It is extremely important that that firms back-office book-keeping systems identify the party role 24 containing source equal to "H" as the CME Account Alias and not the customer account number.

A sample message containing both party role 24s are included below with role 24s highlighted.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
  <TrdCaptRpt RptID="12345" TransTyp="0" RptTyp="1" TrdTyp="1" MtchID="12345"
  ExecID="12345" ExecID2="12345" PxTyp="2" TrdDt="2014-11-19" MLegRptTyp="2"
  MtchStat="1" MsgEvtSrc="CMESys" RptRefID="12345" TrdID="12345" TrdID2="12345"
  LastQty="5" LastPx="80" TxnTm="2014-11-21T02:35:04-06:00" TrdLegRefID="12345"
  CopyMsgInd="Y" SettlDt="0001-01-01" TrdHandlInst="5" VenueTyp="X" VenuTyp="X"
  TotNumLegRpts="12">
```

```
<Hdr Snt="2014-11-21T02:35:04-06:00" SID="CME" TID="123" SSub="CME"
TSub="NYMEX"/>
<Instrmt Sym="MTFV5" ID="MTF" CFI="FXXCISO" SecTyp="FUT" Src="H" SubTyp="SA"
MMY="20151000" MatDt="2015-11-03" Mult="1000" Exch="NYMEX" PxQteCcy="USD">
</Instrmt>
<RptSide Side="1" ClOrdID="ABCD" InptSrc="CPC" InptDev="API" CustCpcty="2"
SesID="ETH" SesSub="X" AgrsrInd="Y" RiskChkStat="3">
<Pty ID="CME" R="21">
</Pty>
<Pty ID="123" R="4">
</Pty>
<Pty ID="NYMEX" R="22">
</Pty>
<Pty ID="456" R="1">
</Pty>
<Pty ID="123456" R="24">
<Sub ID="2" Typ="26"/>
</Pty>
<Pty ID="123N" R="38">
<Sub ID="2" Typ="26"/>
</Pty>
<Pty ID="ABCD" R="30">
</Pty>
<Pty ID="TraderID" R="36">
<Sub ID="John Smith" Typ="9"/>
</Pty>
<Pty ID="ABCD" R="7">
</Pty>
<Pty ID="12AB" R="16">
</Pty>
<Pty ID="A-1234" Src="H" R="24">
</Pty>
<Pty ID="API" R="200">
</Pty>
<RegTrdID ID="XXXXX" Src="1234" Typ="0" Evnt="2" LegRefID="10"/>
<TrdRegTS TS="2014-11-21T02:57:56-06:00" Typ="1"/>
</RptSide>
</TrdCaptRpt>
</FIXML>
```

If you have any questions, please contact the CME Clearing Services team by email at ccs@cmegroup.com or by telephone at 312-207-2525.

Best Regards,
CME Clearing