



CME SDR Release Advisory

November 24, 2014

To CME SDR Users:

The next CME SDR production release is scheduled for December 5th, 2014 and is currently available in our New Release UAT environment. Details of this release are as follows:

New Field Summary	Asset Classes	CSV field name(s)	CSV valid values	FIXML XPath	Valid FIXML Enumerations	SDR User Interface Field Name	SDR User Interface (UI) Field Values
A new "Mixed Swap" field used to specify whether a swap is reportable to more than one regulatory jurisdiction (e.g. if the swap is reportable to both the CFTC and SEC then it is deemed to be a mixed swap).	All	Mixed Swap	<p>"Y" is used to denote that the swap is a mixed swap</p> <p>"N/A", "NA", "N", "Not Applicable" or <blank> can all be used to denote that the swap is not a mixed swap</p> <p>Validations: Optional field. But if this field is used, it must conform to the above specification.</p>	TrdCaptRpt/@MixedSwapInd	<p>"0" is used to denote swap is NOT a mixed swap</p> <p>"1" is used to denote swap IS a mixed swap</p>	Mixed Swap	<ul style="list-style-type: none"> "Yes" denotes that the swap has been specified to be a mixed swap, "Not Applicable" denotes that the swap has been specified to NOT be a mixed swap <blank> denotes that the field value has not been specified
Extension of Reporting Party and Non Reporting Party entity identifier sources for FIXML	All	N/A	N/A	TrdCaptRpt/RptSide/Pty/@Src	@Src = "D" is a new enumeration used to denote that the legal entity identifier specified is one	Existing UI fields will be utilized. These are: Ctrpty_1_ID_Source	<ul style="list-style-type: none"> "LEI" denotes that per the entity

<p>submissions.</p> <p>New FIXML attribute values for @Src attribute defined to allow specification of additional reporting counterparty and non reporting counterparty entity identifier sources other for non LEI identifiers (e.g. "Internal SDR", "Other").</p> <p>The ability to specify such additional sources has previously been made available for specification on csv submissions (e.g. "ReportingPartyLEISource" fields). As such, for this release, csv columns are "N/A" in this table.</p>					<p>that is generated internally by an SDR</p> <p>*Note that @Src = "N" is already available to specify that an entity identifier is an LEI.</p> <p>If attribute values other than @Src = "D" or @Src ="N" are specified, then it is implied that the source of the entity identifier is "Other"</p>	<p>Ctrpty_2_ID_Source</p> <p>(for entity identifier sources as specified by reporting and non-reporting parties, respectively, per CFTC data harmonization UI naming convention requirements)</p>	<p>identifier source submitted, the entity identifier is an LEI.</p> <ul style="list-style-type: none"> • "Internal SDR" denotes that per the entity source submitted, the entity identifier is one that has been constructed internally by an SDR. • "Other" denotes that per the entity source submitted, the entity identifier is neither an "LEI" nor an "Internal SDR" generated identifier.
<p>Extension of Clearing venue entity identifier sources.</p> <p>New FIXML enumeration for @Src attribute defined to allow specification of additional clearing entity identifier sources for non LEI identifiers (e.g. "Internal SDR", "Other").</p> <p>The ability to specify this has previously been made available for specification on csv submissions (e.g. "ClearingVenueLEISource" fields). As such, for this release, csv columns are "N/A" in this table.</p>	All	N/A	N/A	<p>TrdCaptRpt/Pty/@Src Where @R = 21</p>	<p>@Src = "D" is a new enumeration used to denote that the legal entity identifier specified is one that is generated internally by an SDR</p> <p>*Note that @Src = "N" is already available to specify that an entity identifier is an LEI.</p> <p>If attribute values other than @Src = "D" or @Src ="N" are specified, then it is implied that the source of the entity identifier is "Other"</p>	<p>Existing UI field will be utilized. This is:</p> <p>Clearing_Organization_ID_Source</p>	<ul style="list-style-type: none"> • "LEI" denotes that per the entity identifier source submitted, the entity identifier is an LEI. • "Internal SDR" denotes that per the entity source submitted, the entity identifier is one that has been constructed internally

							<ul style="list-style-type: none"> by an SDR. “Other” denotes that per the entity source submitted, the entity identifier is neither an “LEI” nor an “Internal SDR” generated identifier.
<p>Extension of Execution venue entity identifier sources.</p> <p>New FIXML enumeration for @Src attribute defined to allow specification of additional clearing entity identifier sources for non LEI identifiers (e.g. “Internal SDR”, “Other”).</p> <p>The ability to specify this has previously been made available for specification on csv submissions (e.g. “ExecutionVenueLEISource” fields). As such, for this release, csv columns are “N/A” in this table.</p>	All	N/A	N/A	TrdCaptRpt/Pty/@Src Where @R = 73	<p>@Src = “D” is a new enumeration used to denote that the legal entity identifier specified is one that is generated internally by an SDR</p> <p>*Note that @Src = “N” is already available to specify that an entity identifier is an LEI.</p> <p>If enumerations other than @Src = “D” or @Src = “N” are specified, then it is implied that the source of the entity identifier is “Other”</p>	To be exposed via UI in a future production release	To be exposed via UI in a future production release
Allow for specification of various upfront payment parameters	FX and Commodities	UpfrontFee, UpfrontFeeCurrency, UpfrontFeeDate, UpfrontFeePartyLEI	<p>“UpfrontFee” is the fee specified as a decimal value</p> <p>“UpfrontFeeCurrency” is the currency specified. This needs to be an ISO currency code</p> <p>“UpfrontFeeDate” is the date specified as a date in MM/dd/yyyy OR yyyy-MM-dd format</p> <p>“UpfrontFeePartyLEI” is used to denote the LEI of the party paying the upfront fee</p> <p>Validations: These are</p>	TrdCaptRpt/Pmt/@Typ=1	<p>TrdCaptRpt/Pmt/@Amt = Upfront Fee amount</p> <p>TrdCaptRpt/Pmt/@Ccy = Upfront fee currency</p> <p>TrdCaptRpt/Pmt/@Dt = Upfront fee date</p> <p>TrdCaptRpt/Pmt/@PaySide = Upfront fee payer, corresponds to RptSide</p> <p>Validations:</p> <p>All optional fields.</p> <p>TrdCaptRpt/Pmt/@Amt is a decimal value if specified</p> <p>TrdCaptRpt/Pmt/@Ccy is an ISO currency code if</p>	<p>“Upfront Pmnt” field represents the Upfront Fee</p> <p>“Upfront Pmnt Ccy” field represents the Upfront Payment Currency</p> <p>“Upfront Pmnt Date” represents the Upfront Fee Date</p> <p>“Upfront Pmnt Party LEI” represents the LEI of the payer of the upfront payment</p> <p>“Upfront Pmnt Party Name” represents the legal name of the payer of the upfront payment</p>	Values in the respective upfront payment fields are self explanatory, per the field name descriptions in the previous columns

			<p>optional fields, with the following restrictions:</p> <p>If “UpfrontFeeCurrency” is specified then ISO currency codes must be used for the specification</p> <p>If “UpfrontFee” is specified, then “UpfrontFeeDate”, “UpfrontFeeCurrency” and “UpfrontFeePartyLEI” are all required</p>		<p>specified</p> <p>TrdCaptRpt/Pmt/@Dt is specified in YYYYMMDD format</p> <p>TrdCaptRpt/Pmt/@Payside = 1 or 2, corresponding to RptSide in the TrdCaptRpt</p>		
<p>Appendix B FIXML specification. Already provided for with respect to csv submissions, per the “AppendixB” csv field. Hence, csv columns in this release note are N/A.</p> <p>Background on AppendixB classification is as follows: CFTC Regulation 43.4 requires a SDR to publicly disseminate swap transactions and pricing data in real time (“RT”). For illiquid swaps in the Commodity asset class, so as not to identify the counterparty(s) to the swap, the regulation requires the SDR to map to geographic regions rather than a specific delivery point. Liquid contracts are deemed to reference or are “economically related” to those contracts in Appendix B to Part 43. Any swap whose underlying asset does not reference or is not economically related to those contracts listed in Appendix B, must be mapped to a geographic region.</p>	Commodities	N/A	N/A	<p>TrdCaptRpt/InstrmtExt/Attrb /@Val Where @Typ = 133</p> <p>Example: <InstrmtExt> <Attrb Typ="133" Val="Y"/> </InstrmtExt></p>	<p>Values for TrdCaptRpt/InstrmtExt/Attrb /@Val:</p> <p>“Y” if the swap qualifies as an Appendix B submission</p> <p>“N” if the swap does not qualify as an Appendix B submission.</p>	UI fields to be implemented in 12/19/2014 production release	UI fields to be implemented in 12/19/2014 production release
“Contract Sub-Type” FIXML	All	N/A	N/A	TrdCaptRpt/Instrmt/ @SwapCls	Valid attribute values for	Product Sub-Type	“Basis Swap”

specification. This field is already available for csv submissions via the "Product Subtype" fields. Hence, the csv columns for this field in this release note are "N/A".					@SwapCls as follows: "BS" denotes Basis swap "IX" denotes Index swap "BB" denotes Broad-based security swap "SK" denotes Basket swap		"Index Swap" "Broad-based security swap" "Basket swap"
"Secondary asset class" FIXML specification. This field is already available for csv submissions via the "SecondaryAsset" field. Hence, the csv columns for this field in this release note are "N/A".	All	N/A	N/A	TrdCaptRpt/Instrmt/ScndryAsset/@Cls	Valid attribute values for @Cls as follows: "1" denotes Interest Rate "2" denotes FX "3" denotes Credit "4" denotes Equity "5" denotes Commodity	Asset Clss 2	"Interest Rate" "FX" "Credit" "Equity" "Commodity"
The "InitialSDRLEI" csv field allows for the submitter to specify the SDR to which trade was first reported to, in order to satisfy part 43 real time reporting regulation. The FIXML counterpart for this feature, as well as the associated UI implementation is scheduled for CME's 12/19/2014 production release.	All	InitialSDRLEI	Validations: This is an optional field, but if specified, this field supports Text (between 1-50 characters)	FIXML implementation scheduled for 12/19/2014 production release	FIXML implementation scheduled for 12/19/2014 production release	UI fields to be implemented in 12/19/2014 production release	UI fields to be implemented in 12/19/2014 production release
"Multi asset swap" field allows for the submitter to indicate that the trade submission qualifies as a multi asset swap. The FIXML and UI implementations have been deferred to a 12/19/2014 production release.	All	MultiAssetSwap	Validations: This is an optional field, but if specified, this field supports the following values: "Y", "NA", or <blank>	FIXML implementation scheduled for 12/19/2014 production release	FIXML implementation scheduled for 12/19/2014 production release	UI fields to be implemented in 12/19/2014 production release	UI fields to be implemented in 12/19/2014 production release
Availability of "Registered Market DCM" as a valid enumeration for both csv and FIXML submissions of ExecutionVenueType	All	ExecutionVenueType	"E", used to denote a Registered Market - DCM	TrdCaptRpt/ @VenuTyp	"E" is the new attribute value for @VenuTyp, and is used to denote "Registered Market – DCM"	Execution Venue Type	"Registered Market DCM" is the new UI value representing DCMs.
A new field allowing for	Credit	DayCount	Validations:	FIXML implementation scheduled for	FIXML implementation	UI fields to be implemented in	UI fields to be

<p>specification of the daycount convention for credit swaps has been made available. This is a required field for credit submissions. The FIXML and UI implementations of this feature has been scheduled for 12/19/2014.</p>			<p>This is a required field.</p> <p>Valid values are as follows:</p> <p>1/1 30/360 30/365 30E*/360 30E+/360 30E/360 30E/360 Final 30E/365 ACT+1/360 ACT+1/365 ACT+1/365JPY ACT/360 ACT/365 ACT/365.25 ACT/365I ACT/365JPY ACT/366 ACT/ACT ACT/ACT29 ACTB/ACTB ACT_365CM BU/252 NL/365</p>	<p>12/19/2014 production release</p>	<p>scheduled for 12/19/2014 production release</p>	<p>12/19/2014 production release</p>	<p>implemented in 12/19/2014 production release</p>
<p>New fields allowing for the identification of a swap as an international swap has been made available. International swaps are those swaps that are required to be reported to more than regulatory jurisdiction. The FIXML and UI implementations have been deferred to a 12/19/2014 production release.</p>	<p>All</p>	<p>The "IntlSwapInd" field is an identifier used to indicate that the swap is an international swap.</p> <p>The "IntlSDRLEI" field is used to indicate the LEI of the other SDRs to which the swap is reported to.</p> <p>The "IntlSwapIdentifier" field contains the USIs, or other international identifiers, of the swaps contained in other international SDRs</p> <p>Validations: This is an optional field</p>	<p>Validations:</p> <p>"IntlSwapInd" is an optional field, but if used, this field supports the following values: "Y", "N", which are used to respectively denote that the swap is, and is not, an international swap.</p> <p>"IntlSDRLEI" is required if "IntlSwapInd" is set to "Y". This is a repeatable text field that supports 1-50 characters.</p> <p>"IntlSwapIdentifier" is required if "IntlSwapInd" is set to "Y". This is a repeatable text field that supports 1-50 characters.</p>	<p>FIXML implementation scheduled for 12/19/2014 production release</p>	<p>FIXML implementation scheduled for 12/19/2014 production release</p>	<p>UI implementation scheduled for 12/19/2014 production release</p>	<p>UI implementation scheduled for 12/19/2014 production release</p>

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