CME Group

CME ClearPort
User Manual

27 August 2020

Disclaimer

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Getting Started

CME ClearPort provides commissioned Brokers, Traders, and Asset Managers with an interface where transactions are posted, credit calculated and approved, and the transactions are processed by the clearinghouse.
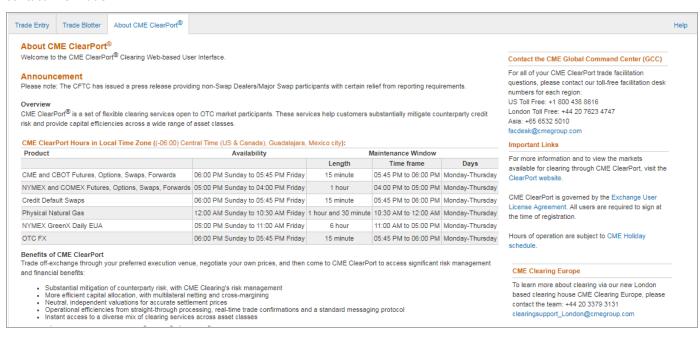
Authorized representatives of intended CME ClearPort users (individual, clearing firm, brokerage firm, trading firm) must complete and submit registration to receive access to CME ClearPort clearing services.

Brokers, Traders, and Asset Managers can conduct their own transactions off-exchange, negotiate their own prices, and still take advantage of the Exchange clearinghouse by submitting the transactions through CME ClearPort.

- Traders have the ability to view their trades.

- Voice brokers, traders (when configured for single-side submission), and asset managers have the ability to submit trades through CME ClearPort for clearing in real-time. When a voice broker submits a trade on behalf of the account owner, trade details are entered into CME ClearPort. Once the trade is submitted, the account owners are notified by e-mail.

- For the descriptions and subsequent instructions, transactions entered and handled by Brokers, Traders and Asset Managers can be referred to as: deal, trade, transaction.

The trade is checked for accuracy and cleared. If there are discrepancies in the information, the trade is rejected and the reason for rejection appears in the Trade Blotter.

The **About CME ClearPort®** tab provides information on CME ClearPort's benefits, hours of availability, important links and contact information.

CME ClearPort Access

A CME Group Login profile enabled for ClearPort access is required for each issuer, such as the trading firm, platform, and /or asset manager, and is assigned at the firm level.

To obtain access, complete the CME ClearPort Services Registration. CME Group Global Account Managers coordinate completion of required forms and facilitate access and account privileges. The Global Command Center (GCC) sets up accounts and associates ClearPort access to users profile. Upon completion users are given the application URL.

> **Note:** Clearing Members that register for CME ClearPort will also receive access to the Account Management Service. All accounts must be registered for trades to clear.

Additional Resources

For access issues, assistance or questions contact the Global Command Center.

Client Systems Wiki

CME ClearPort, on the client systems wiki, provides informational topics on the CME ClearPort API including support functions, workflows, message flows, and interfaces that allow firms and other authorized users to submit trades for matching and clearing OTC trades.

What's New

The list below illustrates the updates made to the CME ClearPort Help system.

Date	Author	Topic	Description
August 27, 2020	mr	User Roles and Entitlements	Updated contact information for Verification Officer to use when requesting firm user updates.
March 3, 2020	mr	Reports	Updated list of available reports and instructions to navigate to the new report interface.
January 9, 2020	mr	User Roles and Entitlements	Added Clerk role
February 26, 2019	MR	Reports Report Parameters	Updated Trade Summary Report: specify required parameter values - Status and Source fields
January 29, 2019	MR	Swap Transactions Trade Types Trade Ticket	The CME Swap Execution Facility has been decommissioned. Certain trade types are no longer applicable.
May 16, 2018	MR	Trade Types	Added Basis Trade at Cash Open (TACO) references.
March 29, 2018	MR	All	Deprecated references to Credit Default Swaps (CDS).
January 26, 2018	MR	User Role and Entitlements Trade Ticket Screen Single-Side Trade Entry Dual-Side Trade Entry Claim a Transaction Blotter	Trading Account field has been updated to allow entry, rather than selection only.
January 26, 2018	MR	Allocations	Give-up Trade indicator added.
December 21, 2017	EE	Format	Changed format to comply with new CME standards. Content is the same.
November 27, 2017	MR	Getting Started Entering Trades Trade Blotter	updated operating hours, overview video layout trade blotter column descriptions
September 8, 2017	MR	RED Code	removed CME Europe reference
July 7, 2017	MR	• Single-side Trade Entry • User Roles and Entitlements	• FCM Clerks can submit single-side trades on behalf of passive and active Trading Firms. • New role: Clearing Firm Clerk
November 28, 2016	MR	• Getting Started • User Roles and Entitlements	• Added note for transactions handled in CME ClearPort: trade, transaction, deal. • Firm Type / Roles describes entitlement assignment

Date	Author	Topic	Description
			not actual market participant role and legal registration.
November 11, 2016	MR	**User Roles and Entitlements**	Updated Type - Broker Firm and Role - Broker with additional details
August 15, 2016	MR	**Logging In and Out**	References to SMART Click have been updated to CME Group Login
June 13, 2016	JJ	All	HTML5 Conversion
September 22, 2015	MR	**Entering Trades Allocations Trade Ticket**	New fields added for trades executed in a voice assisted broker platform: • Voice brokered • Aggressor
July 2, 2015	MR	Logging In and Out	search index and links updated - no major content changes
June 12, 2015	MR	**Report**	Report toolbar options have been added.
June 6, 2015	MR	1. **Reports** 2. SMART Click Integration	Reports are accessible from the common navigation menu. SMART Click registration, claiming legacy ID instructions, has been updated.
January 30, 2015	MR	**Trade Information**	The "Now" feature has been added the Trade Entry Screen, which updates the execution time to the current time.
January 11, 2015	MR	**ClearPort Video**	Introductory video for the CME ClearPort application
January 10, 2015	MR	1. SMART Click Integration 2. **Logging In and Out**	SMART Click registration is required for accessing ClearPort
October 5, 2014	JK	**Getting Started**	Updated **ClearPort login** link
October 17, 2014	JK	1. **Trade information** 2. **Single-Side Trade Entry** 3. **Dual-Side Trade Entry** 4. **Trade Ticket Screen**	Added content for Inter-affiliated flag (1,2,3,4)
September 7, 2014	JK	1. **Trade Information** 2. **Single Side Trade Entry**, **Dual Side Trade Entry**, **Allocations**	• Update Original Trade Date description, added: "Default is current business date for trade submissions." (1) • Updated images / text for frequently used accounts (2)

Date	Author	Topic	Description
		3. Trade Blotter	• Updated screen shot for trade blotter to show Buyer / Seller Account fields. (3)
August 4, 2014	JK	1. Trade Information 2. Single-side and Dual-side trade entry 3. Allocations 4. Swap Transactions 5. Trade Types 6. Trade Ticket Screen	• Modified trade list so EFS/ EOO does not appear, and EFR/EOO does (1,2,3) • Removed reference to EFS/EFR/EOO (4,5,6) • Execution time required for all trades, unless exception is set up (1)
July 13, 2014	JK	1. Single-side trade entry 2. Allocations 3. Trade Ticket Screen 4. Decline a Transaction 5. User Roles and Entitlements	• Added revised Opposite / Counterparty Information section (1, 2, 3) • Added reason for decline of alleged trade (4) • Extended Single-side trade entry submissions (5)
April 15, 2014	JK	All	Updated links and edited to meet Help standards.
March 14, 2014	JK	1. Getting Started	Updated landing page image and system requirements
December 6, 2013	JK	1. Trade Information 2. Trade Ticket Screen 3. Single-Side Trade Entry / Dual-Side Trade Entry	1. Updated Execution Time description to apply to all trade types. 2. Added two bullet points under Trade/Product information to explain that trades submitted via the API without an Execution Time will display "Original Trade Date (Local), and those submitted via the GUI that are not Swap / Block trades will have "Original Trade Time (Local)." 3. Removed block / Swap Transactions restriction information on Single-Side and Dual-Side trade entry.
October 16, 2013	JK	1. Trade Information 2. Trade Ticket Screen 3. Swap Transactions 4. Trade Types	**SEF Updates**: • Updated pages to take into account LGNOT, SWBLK trade types (1, 3) • Updated Trade Ticket Screen with SEF field (2) • Added new page for trade types (4)
	JK	5. Entering Trades 6. Product information 7. Trade Blotter 8. Single-Side Trade	**Set Preferences / Show/Hide Blotter functionality**: • Added content for setting preferences (5, 6 [toggle Prod. Info. view only], 8,9) • Added show / hide blotter functionality (10).

Date	Author	Topic	Description
		Entry 9. Dual-Side Trade Entry 10. Blotter	• Consolidated Trade Entry and Entering Trades screens. (5) • Consolidated Trade Blotter and Trade Blotter Screen pages (7).
August 9, 2013	JK	1. Trade Blotter Screen 2. Blotter 3. Refresh / Search Screen	Added references for Export to CSV functionality: • Updated links / link text (1,2,3) • Changed page name and added export section (3)
June 14, 2013	JK	1. Trade Information 2. Single-Side Trade Entry 3. Dual-Side Trade Entry 4. Multi-Leg trans-actions 5. Swap Transactions	Added content for (* indicates only an image changed): • Updated Contingent on Clearing, Bilateral SDR and Regulatory Report type descriptions to: **Report to CME Group SDR** and **Previously Reported to Other SDR** (1) • Updated **step 6** in Single-Side Trade entry and **step 5** in Dual-Side Trade Entry to reflect changed fields (2,3) • Updated **Step 8** in Dual-Side Trade entry and **Step 9** in Single-Side trade entry to reflect changes to Name field population (2,3) • Update images in Multi-leg Transactions (4) * • Updated what makes a trade be considered a Swap Transaction, and added link to http://www.cmegroup.com/sdr (5)
May 10, 2013	JK	1. Trade Entry Screen 2. Product Information 3. Trade Information 4. Single-Side Trade Entry 5. Dual-Side Trade Entry 6. Multi-Leg Transactions 7. Trade Ticket Screen	Added content for (* indicates only an image changed): • Date and Time entry fields moved to bottom (1*, 3, 4, 5) • Time field renamed to Execution Time or Execution Time (Local) (1*, 3, 4, 5, 7*) • Product detail no longer displayed as default on Trade screen (1*, 2, 4, 5, 6*)
April 8, 2013	JK	1. Allocations 2. Single-Side Trade Entry 3. Dual-Side Trade Entry 4. Refresh / Search (trade blotter)	Added content for: • Block Alloc Indicator default is none (modified images) (1,2,3) • Added Block USI to Trade Blotter search (4)

Date	Author	Topic	Description
March 5, 2013	JK	1. **Trade Entry Screen** 2. **Allocations** 3. **Single-Side Trade Entry** 4. **Dual-Side Trade Entry** 5. **Product Information**	Added content for: • Trade Entry Screen recent deals widget (1,3,4) • Trade submission screen sends users to Trade Entry screen (3,4) • Trade Type is selected before Product (3,4,5) • Wand for entity selection in Allocation section (2,3,4)

Logging In and Out

CME ClearPort uses CME Group Login to manage application authentication. CME Group Login is a self-managed, centralized user profile service that authenticates access to CME Group applications and services.

Prior to logging in to CME ClearPort, users should ensure CME ClearPort access and CME Group Login registrationis completed and a notification of account access has occurred.

> **Note**: To ensure the best security and customer experience, CME ClearPort users are encouraged to use a supported browser.
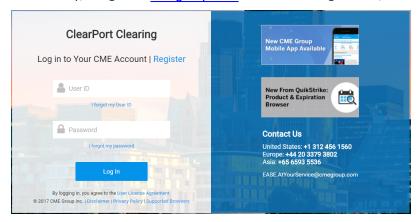
Access with CME Group Login

CME Group recommends using a recent version of supported browsers (Google Chrome, Internet Explorer) to access and operate application functions.

▷ **To log in to CME ClearPort:**

1. Enter or navigate to the following URL: https://services.cmegroup.com/cpc/.

   Alternatively, navigate to cmegroup.com and from the Login menu, select **CME Customer Center**.

   ClearPort Clearing
   Log in to Your CME Account | Register
   User ID
   I forgot my User ID
   Password
   I forgot my password
   Log In
   By logging in, you agree to the User License Agreement
   © 2017 CME Group Inc. | Disclaimer | Privacy Policy | Supported Browsers

   New CME Group Mobile App Available
   New From QuikStrike: Product & Expiration Browser
   Contact Us
   United States: +1 312 456 1560
   Europe: +44 20 3379 3802
   Asia: +65 6593 5536
   EASE.AtYourService@cmegroup.com

2. On the login page, enter the **User ID** and **Password**, then select **Login**.

> **Note**: After three unsuccessful logon attempts, the account is automatically locked. To obtain access to a locked account refer to the CME Group Login WebHelp instructions.

3. Enter any necessary 2-Factor Authentication **Security Code** as required.

   Upon successful login, CME ClearPort appears, or can be selected from the navigation menu, from which system and transaction reports are also available.

Logging Out

▷ **To log out of CME ClearPort:**

From the common navigation menu, click **My Profile**, then select **Logout**.

If the application is idle for 30 minutes, the system automatically times out. When an entry is made or a function performed, the Login page appears.

User Roles and Entitlements

CME ClearPort offers a dynamic data model that allows participants several different ways to enter executed OTC deals for our clearing services. The exchange is responsible for setting up firms and permissioning firm and user agent roles. Clearing Members (CM) create accounts and assign Broker and Asset Manager relationships. A single firm can operate more than one business model.

The following **Firm Type / Roles** are for entitlement assignment. Technical restrictions may not correspond to a firm's actual market participant role and / or legal registration.

Firm Type	Description
Clearing Member	Clearing Members set up Trading Accounts for Trading Firms and manage the account risk. Clearing Member firms with On-Behalf-Of (OBO) entitlement, can submit trades on behalf of active or passive clearing firms. See User Roles.
Trading Firm	A Firm that is the beneficial owner of any one or more Trading Accounts held with a Clearing Member. A Trading Firm can have a relationship with one or more Clearing Members. While other Firm types (Broker Firms, Asset Manager Firms) can have permission within CME ClearPort to act in the Trading Firm's Trading Account(s), only a Trading Firm can be the owner of a Trading Account.
Single Side Trading Firm	All registered Brokers and Asset Managers are automatically eligible for Single Side Trade Entry with no additional registration required. Trading Firms must "opt in" to directly transact on Single Sided deals by registering as an Active Trading Firm. ⓘ **Note**: Participants should be aware that the list of Brokers, Active Trading Firms and Asset Managers for a specific product is shown in a dropdown to other participants in that market when a trade is being entered. Trading Firms that continue to transact through a broker using Single Side Trade Entry do not need to register as an Active Trading Firm. Trading firms can have multiple clearing firm relationships, with on-behalf-of (OBO) entitlement. OBO trading firms cannot submit trades To opt in or out, notify CME Enterprise Application & System Entitlements (EASE).
Broker Firm	Broker Firms can enter Deals under the two-sided Broker model and the Single Sided model. A Broker Firm can be selected as a Broker with respect to a Trading Account by the Clearing Member. A trading or clearing firm can register as a broker if seeking to book dual-sided deal, even if not acting as a transaction intermediary.
Asset Manager Firm	Only Asset Manager Firms can be selected (by a Clearing Member) as an Asset Manager with respect to particular Trading Accounts as to which the Clearing Member confirms the Asset Manager Firm has authority to act. Asset Manager Firms can enter Single Sided Deals for those Trading Accounts.

User roles are assigned by the exchange when the firm is established. The user role determines the user privileges to CME ClearPort. The following user roles can be assigned:

Role	Description	Trade Entry	Trade Visibility
Trader	A user representative of a Trading Firm, who can be associated as the Lead Trader for specific Deals in CME ClearPort.	None. In CME ClearPort, Trader users do not have Trade Entry privileges. For traditional Two-sided Deals, a Broker must enter the Deal on behalf of the Trading Firm. For Single Sided Deals, either a Broker or an Asset Manager must enter deals for on behalf of the Trading Firm. For traditional Two-sided Deals, when the Broker enters then Deal, after selecting a Trading Firm as the Buyer or the Seller, the Broker then must select a Lead Trader for that Deal (via the **Name** dropdown) from among the list of the selected Trading Firm's Traders. (For Single Sided Deals, selection of a Lead Trader is permitted but not mandatory.)	Traders can view only those Deals for which they have been selected as the Lead Trader.
Single-side Trader	A user representative of a Single-side Trading Firm, who can enter Alleged Deals	Single-side Trader users have Trade Entry privileges for Single Sided Deal entry of Alleged Deals. When a counterparty selects the Single-side Trading Firm on the Opposite Side of an Alleged Deal, the firm's Single Side Traders are visible and eligible for selection as the Lead Opposite Trader. When a counterparty enters an Alleged Deal, it selects as the counterparty on the Opposite Side of the Alleged Deal a Firm which is either: (i) a Single Side Trading Firm (ii) an Asset Manager Firm (iii) a Broker Firm. The counterparty also may select a Lead Opposite Trader for that Alleged Deal (via the **Name** dropdown) from among the list of the selected Opposite Side Single Side Trading Firm's Single Side Traders.	A Single-side Trader can view only (1) Deals (including Alleged Deals) that s/he has entered, and (2) Alleged Deals (and, following iming, Deals) for which s/he has been selected as the Lead Opposite Trader.
Broker	A user representative of either: • A Broker Firm that mediates trans-actions between a Buyer and Seller on a Deal. • A trading firm seeking to book a dual-side trade trade, even if not acting as a transaction inter-mediary. • A FCM entering trades on behalf of one or both transaction par-	• The Broker enters the Deal in the CME ClearPort Trade Entry screen for each Trading Firm it represents. • The trader enters the trade, assigning themselves as one side of the transaction and selects the counterparty, for the other. • The FCM enters the trade on	The Broker can only view the Deals that they enter.

Role	Description	Trade Entry	Trade Visibility
	ticipants, even if not acting as an intermediary.	behalf of one or both transaction participants.	
Asset Manager	A user representative of an Asset Manager Firm that mediates transactions between a Buyer and Seller on a Deal.	An Asset Manager can enter an Alleged Deal, either to be Claimed by the counterparty or Matched to a corresponding Alleged Deal entered by the counterparty. The Asset Manager enters transactions in the CME ClearPort Single Side trade entry screen or can Claim Alleged Deals for each Trading Firm they represent. They can Claim Alleged Deals from the blotter ticket when they have been selected as the Lead Opposite representative.	None.
Trade Administrator	An administrative user representative of the Trading Firm.	None. In CME ClearPort, Trader Administrators do not have Trade Entry privileges. However, the same user can be permissioned as both a Trade Administrator and a Trader. The Trade Administrator is not listed in the **Name** dropdown and therefore also cannot be selected as a Lead Trader by a counterparty.	A Trade Administrator can view all transactions entered for a Trading Firm.
Single-Side Trader Administrator	An administrative user representative of a Single Side Trading Firm.	A Single Side Trader Administrator has all Trade Entry privileges of a Single Side Trader. In addition, when an Alleged Deal has been entered without any Lead Opposite Trader selected, the Single Side Administrator is the only user that can Claim the Alleged Deal for the Opposite Side Single Side Trading Firm.	A Single Side Trader can view (1) all Deals (including Alleged Deals) entered by the Single Side Trading Firm, and (2) all Alleged Deals (and, following Claiming, Deals) Alleging the Single Side Trading Firm on the Opposite Side.
Broker Administrator	An administrative user representative of a Broker Firm.	None.	A Broker Administrator can view all transactions entered for by Brokers in the Broker Firm.

Role	Description	Trade Entry	Trade Visibility
Asset Manager Administrator	An administrative user representative of the Asset Manager Firm.	An Asset Manager Administrator has all Trade Entry privileges of an Asset Manager for the Trading Firms on behalf of which the Asset Manager Firm has been permissioned to act. In addition, when an Alleged Deal has been entered without any Lead Opposite Trader selected, the Asset Manager Administrator is the only user that can Claim the Alleged Deal for the Opposite Side Trading Firm.	An Asset Manager Administrator can view all transactions entered for by Asset Managers in the Asset Manager Firm.
Verification Officer	For any type of firm, the administrative user representative that is given CME ClearPort Administrator privileges for all product lines. This user is given a combination of the following roles: Trader Administrator, Broker Administrator, Asset Manager Administrator or Single Side Administrator. The Verification Officer has visibility to user lists and authority to add and remove firm users (via e-mail to EASE).	None.	The Verification Officer can view all firm Deals for all users.
Clearing Firm Administrator	An administrative user representative of a Clearing Firm.	None.	A Clearing Firm representative that is permissioned to view all Deals for all Trading Firm Trading Accounts that the Clearing Member holds.
Clearing Firm Clerk	Clearing Firm Clerks can submit, allege and/or claim single-sided trades, and can submit and dual-sided trades on behalf of trading firms. Can select the counterparty on the opposite side of the alleged deal and required information may vary based on type of counterparty selected.	Can perform the following activities on behalf of trading firms: • **Active Trading Firms**: Submit, Allege, Claim, View trades. • **Passive Trading Firms**: **View** trades with Submit or Claim status, which is entered by the Broker, Asset Manager or Clearing Firm on their behalf.	A Clearing Firm Clerk can view: Trades they have entered, alleged or claimed.
Clerk	A Clerk can enter and submit trades / deals on behalf of brokers, asset managers or active traders at their firm. Upon request from a designated firm officer or administrator, this role is assigned by CME Group. Also called Submitter.	On the Confirm and Submit, Trade Ticket, Blotter screens, a Clerk can enter, submit, copy single or dual sided deals on behalf of brokers, asset managers or active traders at their firm. The clerk cannot be selected as Designated for single / dual side trades or	For entered trades, a Clerk can view the designated broker, asset manager or active traders.
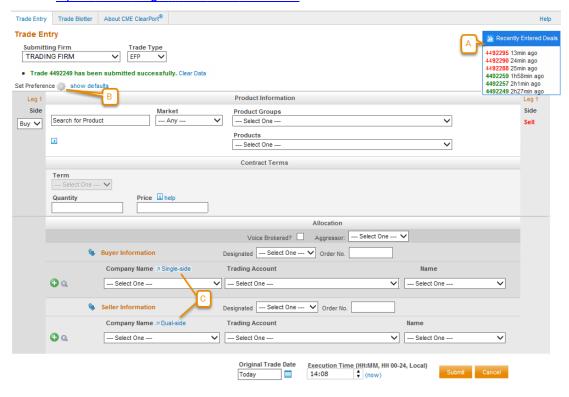
Role	Description	Trade Entry	Trade Visibility
		deals. Can void / cancel their non-matched single side deals. Can void / cancel their unmatched dual sided deals when they are the submitting clerk on both sides.	Can view the Trade Summary report for their submitted trades or trades (submitted by others) in which they were a participant. Clerk is indicated by their first initial and last name.

Entering Trades

Use the **Trade Entry** screen to enter transaction details for eligible products that are to be cleared through the Exchange clearing house.

Features include:

A. [Trade history](#) - View up to ten of the most recent trades.

B. [Option to set user preferences](#)

C. [Option to set single / dual-sided allocation](#)

The screen consists of the following sections:

- [Product Information](#)
- [Contract Terms](#)
- [Allocations](#)
- [Trade Information](#)

> ℹ **Note**: Depending on Trade / Product type, additional fields may display.

Setting User Preferences for CME Clearport

User preference options:

- Use the gear icon beside the Trade Entry screen heading to set trade preferences for trade type and product and to Default to Front Month (Term will default to the first month in the drop-down).

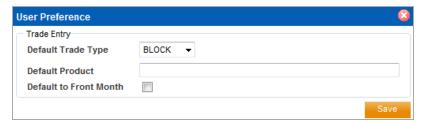- Click the Product Information toggle icon to keep Product Information section expanded or collapsed by default.

▷ **To set user preferences for CME Clearport:**

1. Click the ⚙ icon adjacent to the **Trade Entry** screen title. The **User Preferences** dialogue box displays.

2. Set defaults as appropriate: **Trade Type**, **Product**, **Default to Front Month**.

   ⓘ **Note**: To search for a product, enter a letter or string of letters that is in the product name. A list displays with all items matching entered string. Click on item to fill **Default Product** box.

3. Click **Save** to save changes and return to **Trade Entry** screen.

▷ **To collapse or expand Product Information section:**

1. Click ▶ or ▼ (depending on whether section is collapsed or expanded), in the **Product Information** area. The view type toggles.

2. To save view, either:

   - Submit the trade

   OR

   - Click on another tab

   ⓘ **Note**: See Product Information for more on this topic.

Single-side and Dual-side Functionality

Toggle between Single-side and Dual-side by clicking ↗ Single-side in the **Seller Information** section or ↗ Dual-side in the **Opposite Information** section, depending on the current mode.

Trade History

The ten most recent trades will be displayed in the upper right of the screen:

- Trade ID and Trade Time (how long prior to the current time in hours and minutes) are shown for the recent trades.

- Trade ID is color coded: green for cleared, orange for pending, red for rejects.

- Voided trades are crossed out.

- Access a trade ticket by clicking the Trade ID.

- Open or close trade history by clicking the double arrows.

- If a trade was successfully submitted, a message indicating this displays in the left side of the Trade Entry section of the screen.

Trade Types

Description of Trade Types. For more extensive descriptions of some of these trade types, access CME Group Glossary.

Trade Type	Description	Reporting
BLOCK	Block Trade. Minimum order size requirements that vary according to product and order type. Only negotiated with futures, options on futures, and CBOT swap trades (excludes all other basis trades).	None
EFP	Exchange for Physical Trade. Privately negotiated and simultaneous exchange of a futures position for a cash position.	None
EFR/EOO	Exchange for Risk / Exchange of Options for Options Trade. EFR. Privately negotiated simultaneous exchange of an Exchange futures position for a corresponding OTC swap or other OTC instrument. EOO: Privately negotiated exchange of an Exchange option position for a corresponding OTC instrument or instrument with similar characteristics.	None.
OPNT	Over the Counter Privately Negotiated Trades.	SDR reporting options: - Report to CME Group SDR - Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR) Swap Data Repository is set to "Off Facility."
Basis Trade at Cash Open (TACO)	Basis Trade at Cash Open (TACO) products operate on unique contract terms and trading schedule. After trade execution (fill), positions are reset as specified in the Client Systems Wiki - Basis Trade at Cash Open.	Block trades are subject to market regulation requirements.

Product Information

The Product Information section provides capability to search/filter products that can be entered into CME ClearPort and cleared by the Exchange clearing house.

Following Trade Type selection:

- Searches can be filtered by Market or Market/Group.
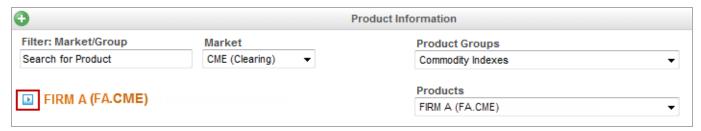- Selections can be made on Product Group and then Product.

▷ **To collapse or expand Product Information section:**

1. Click ▶ or ▼ (depending on whether section is collapsed or expanded), in the **Product Information** area. The view type toggles.

2. To save view, either:

  - Submit the trade

CME ClearPort

OR

- Click on another tab

With product information collapsed:

With all product information displayed:

Product Information Reference

The Product Information Reference section provides basic definitions for selected products.

> ℹ **Note:** The information that appears in this section varies by product.

Field	Description
Exchange/Clearing Organization	Exchange and Clearing Organization where the trade is executed.
Valid Trade Types	The valid trade types for the selected product.
Minimum Quantity Increment	The minimum quantity for the selected product.
Outright Minimum Price Increment more information	The minimum price tick for the selected product. > ℹ Note: The Outright Minimum Price Increment for strategies will not be shown
Outright Minimum Block Threshold more information	The minimum block threshold is displayed in lots and the equivalent units for the contracts, which are not variable in size.
Settlement Price	Displays the date and settlement price of the contract. If the current settlement price has not been settled, the previous day's settlement price and date appear.
Low Price	The low price displayed for informational purposes is the low price across all competitive venues for the current trade date, where available.
High Price	The high price displayed for informational purposes is the high price across all competitive venues for the current trade date, where available.
Settlement Currency	The currency which will be used to buy the contract.
TAS/TAM tick differential range	For BLOCKS only. The range of point values for a TAS differential when a TAS trade type is selected by product.

Trade Information

The **Trade Information** section provides information that is applicable to the entire trade.

Field	Conditions	Description
Trade Type	None	The type of trade: BLOCK, EFP, EFR/EOO, LGNOT, OPNT, SWBLK
Report to CME Group SDR	Applies to: • Swap Transactions	Required for all Swap Transactions. If **Primary Economic Terms only** is selected, Previously Reported to other SDR will display and a selection will be required. Default (on first login) is Primary Economic Terms/Real-Time Reporting.
Original Trade Date	Applies to all Trade Types except: Block Trades, LGNOT and SWBLK	Date (MM/DD/YYYY) that the original trade was executed. Default is current business date for trade submissions. **Note**: Displays at bottom of the page.
Block Date	Applies to Trade Types: • Block Trades, LGNOT, SWBLK	The date a block trade occurred. Defaults to the local system date. May be modified to the previous calendar date. **Note**: Displays at bottom of the page.
Execution Time (HH:MM, HH 00-24, Local)	Applies to: • All Trade Types	The time the trade occurred, in 24 hour format. Defaults to the local system time; can be over-ridden. The default trade execution time defaults to the time the Trade Entry window appeared. To enter the current time, click **Now**. **Note**: Displays at bottom of the page. **Note**: Execution Time must be specified, unless the specific trade type is in a configurable list of trade types which are excluded from the Execution Time requirement.
Strategy Price	Multi-Leg Transactions only.	Strategy Price appears in the Trade Information section when a second leg is added for the same product. It is in Clearing decimal format. The Strategy Price is ignored if all leg prices are entered.
Previously Reported to Other SDR	Applies to: Swap Transactions	Drop-down to display Swap Data Repositories (SDRs) in Security Admin. Default is CME Group SDR. Only displays if PET only is selected for Report to CME Group SDR. **Note**: A Bilateral SDR LEI (Legal Entity Identifier) is assigned to the trade on clearing.
Inter-affiliated	Applies to: Swap Transactions	Specifies whether counter-parties are inter-affiliated. Swap transactions only. Currently used for reporting to CME Canadian Trade Repository (CTR). **Note**: Displays on the middle-left of the page, below terms information.

Contract Terms

The **Contract Terms** section allows entry of the transaction terms. The terms will vary based on the product selected.

Field	Description
Term [more information](#)	Enter the eligible contract Day, Month and Year for the selected product from a drop-down list or select a date from the calendar icon. **Note:** For OTC FX Forwards, **Term** is replaced with a text entry field that requires entry of the contract's **Fixing Date**.
Strip/Pack/Bundle	Indicates whether the contract uses a Strip, Pack, or Bundle strategy.
End Term	Enabled for Strips, Packs, and Bundles only. Displays in a drop-down list the eligible contract Month and Year for the selected product. **Note**: End Term is not required for daily and one-month Strips.
Strike Price [more information](#)	Enabled for Options only. The strike price for the underlying instrument.
Put/Call	Enabled for Options only. Indicates whether this is a Put or Call Option.
Quantity	Enter the number of units, lots, or notional value of the contract as indicated by the selected product. It must confirm to the multiple displayed in the MINIMUM QUANTITY INCREMENT field. Quantities for OTC FX are entered in Notional Terms. **Note:** Quantity accounts for the *total* quantity of strips, packs and bundles. For example, 10,000 units / month for a three month strip will total 30,000 units.
Price	The price per unit.
Diff Price	The differential price per unit. For TAS BLOCK trades, Packs and Bundles only.
Price Validation	An option to confirm that the entered price is valid.
Side	Indicates whether the information on the left is for the buy side or the sell side (shows adjacent to the Product Information section).

Allocations

For all asset classes, when a side is allocated to multiple accounts, each account on that side is subject to validation based on the following rules:

- On an individual side, the Broker principal for an account may not act as an Asset Manager or Active Trader principal for another account.
- On an individual side, for trade types EFP and EFR/EOO, the Asset Manager principal may not act as an Active Trader principal for another account.
- On an individual side, if the Asset Manager principal for an account is also an Active Trader for another account, the Trade Type must be Block, Block TAS, or OPNT.
- When allocating a side as a Broker principal, all specified accounts must have the same Account owner.
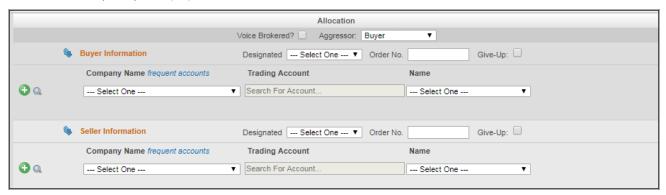
- If the Asset Manager principal allocates a side of an EFP or EFR/EOO trade, all specified accounts must have the same Account owner. This rule does not apply to any other trade types allocated by the Asset Manager principal.

- Only one side of a trade can be allocated across multiple accounts.

Dual-side Transactions

The **Allocation** section allows the entry of buyer and seller information.

Submit either side of the trade on behalf of someone else, select a name from the **Designated** drop-down list.

- Only the Trading Accounts that the Broker is authorized (by the Clearing Member) to represent are available.

- If an account is not in the list, contact the account owner or their Clearing Member.

- Hover over *frequent accounts* and a list of the most frequently used accounts appears. Click an account to select that account.

- Click the search firm symbol ( ), then type a portion of the firm name to search from all available firms.

- Click the plus symbol ( ) to add more accounts.

Additional allocation fields

- **Voice Brokered transaction** (optional) - Regulation on Wholesale Energy Markets Integrity and Transparency (REMIT) trades executed on a voice assisted broker platform

- **Aggressor** (optional) - Buyer, Seller, None

- **Designated**

- **Order No / Number**

- **Give-Up**: Indicates if the trade is marked for Allocation. If selected, Carry / Claim Firm information is specified in the Allocation block.

Two additional fields appear for Swap Transactions.

- **Reporting Counterparty** indicates if the buyer or seller is a reporting counterparty. This box cannot be selected for both buyer and seller.

- **Block Trade Allocation Indicator** allows designation of the trade as an allocated trade, a block to be allocated or a block that is not to be allocated.

Single-side Transactions

The **Allocation** section allows the entry of Company Name / Clearing Member and Firm or Trading Account information.

Submit the trade on behalf on someone else by selecting a name from the **Designated** drop-down list.

- Only the Clearing Member and Trading Accounts that the user is authorized (by the Clearing Member) to represent are available.

- If an account is not in the list, contact either the account owner or their Clearing Member. To add an account, a Broker must contact the customer or the CME ClearPort help desk.

- Hover over *frequent accounts* and a list of the most frequently used accounts appears. Click an account to select that account.

- Click the search firm symbol (🔍), then type a portion of the firm name to search from all available firms.

- Click the plus symbol (➕) to add more accounts.

- The **Trading Account** is a unique account identifier assigned at the firm level for each firm, platform, or asset manager. Non-member broker intermediary accounts and their sub-accounts appear as follows:

  - **Parent**: Clearing member-Account number. Can view and allocate parent account to a trade, but not child account.

  - **Child** - Can view and allocate child account to a trade, not parent account. Market types are inherited from the parent account, when the account is created.

  - **Parent** and **Child** - Can view and allocate parent and child accounts to a trade.

  - **Trading Sub-account**: Owner firm name-Sub account number. Clearing firm administrators cannot view sub-accounts assigned to parent firms.

  > ℹ️ **Note**: Broker entitlements to parent and child accounts is configured in Account Management Service. Removing brokers access from a parent account also removes access for the child account.

To enter Opposite information, hover over frequent accounts and click to select an account, or enter a letter of the firm in the **Firm Name** box and select a firm. Do the same for the User Name.

> ℹ️ **Note**: Suggested Counterparty will display if a broker is selected for the Firm Name field, and, if desired, a Suggested Counterparty can be selected in the same way as firm.

Additional allocation fields

- **Voice Brokered transaction** (optional) - Regulation on Wholesale Energy Markets Integrity and Transparency (REMIT) trades executed on a voice assisted broker platform.

- **Aggressor** (optional) - Buyer, Seller, None

- **Designated**

- **Order No / Number**

- **Give-Up**: Indicates if the trade is marked for Allocation. If selected, Carry / Claim Firm information is specified in the Allocation block.
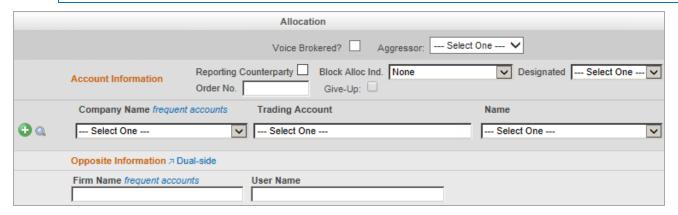
Two additional fields appear for Swap Transactions:

- **Reporting Counterparty** indicates if the buyer or seller is a reporting counterparty. This box cannot be selected for both buyer and seller.

- **Block Trade Allocation Indicator** allows *designation* of the trade as an allocated trade, a block to be allocated, or a block that is not to be allocated.

Single-side Trade Entry

Enter a single-side trade. See Dual-Side Trade Entry for dual-side trades, and Multi-Leg Transactions for multi-leg transactions.

See Swap Transactions for more information on this type of trade.

Use one of the following methods to enter trade information:

- Enter trade information
- Copy from a recently entered deal
- Copy from a Trade Ticket

Enter Trade Information

Manually enter trade information and set preferences on the **Trade Entry** screen.

▷ **To enter a trade:**

1. From the main ClearPort menu, click the **Trade Entry**tab.

2. On the Trade Entry tab enter **Submitting Firm**, **Trade Type**, **Product** and **Allocation** information:

   > ⓘ **Note**: If User Preferences are used, skip to Step 7.

   - In the **Trade Entry** section, select an option from the **Trade Type** list.

   - In the **Product Information** section do one of the following:

   - In the **Search for Product** text box enter a symbol or text.

   OR

   - From the drop-down lists, select from **Product Groups**and **Products** drop-down list.

   Additional **Product** data and **Contract Terms**fields appear below the product details.

   > ⓘ **Note:** To view all product information, click ▣ next to the product name.

3. In the **Trade Information** section, complete the following fields (varies depending on the selected product):

   - **Report to CME Group SDR**(Swap Transactions)

   - **Previously Reported to other SDR** (Swap Transaction and **Primary Economic Terms only** selected for **Report to CME Group SDR**)
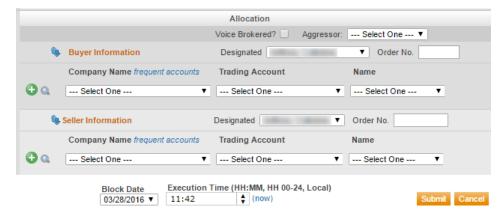
4. In the **Contract Terms** section, complete the following fields, as applicable:

- **Term**(required) Enter or select a date
- **Strip/Pack/Bundle**Indicates whether the trade uses a Strip, Pack, or Bundle strategy. If a selection is made here, the applicable fields in the Terms section will be enabled/disabled based on the selection made.
- **End Term**Use only if the trade is a Strip, Pack, or Bundle.
- **Strike Price**Enter if the trade is an Option. more information
- **Put/Call** Enter if the trade is an Option.
- **Quantity**(required)

> ℹ️ **Note:**: Quantity accounts for the *total* quantity of strips, packs and bundles. For example, 10,000 units / month for a three month strip will total 30,000 units.

- **Side** (required)
- **Price** (required, except for TAS BLOCK, Pack or Bundle)
- **Diff Price** (required only for a TAS BLOCK, Pack, or Bundle)

> ℹ️ **Note**: Click an area of the screen outside of the **Price** or **Diff Price** field to validate price.

> ℹ️ **Note**: A message will appear if there is no settlement price to use for validation or if the price or price diff does not pass validation. The Price Validation check box must be selected to confirm the price.
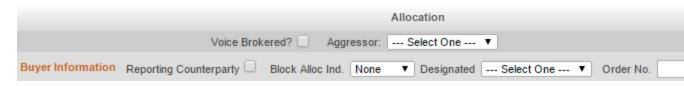
5. In the **Allocation** section, perform the following:

- For REMIT trades, specify whether the trade was **Voice Brokered** and the **Aggressor**.

- Non-Swap transactions:
  a. Select a **Designated** party from the list.
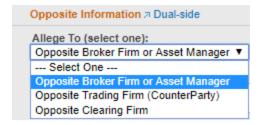 b. Specify the **Order Number**.
- Swap Transaction:

a. If appropriate, select **Reporting Counterparty**.

b. Select a **Block Trade Allocation Indicator** from the list.

c. Select a **Designated** party from the list, if necessary.

d. Specify the **Order Number**.

6. In the **Buyer / Account Information** section, specify **Company Name**.

- Hover over *frequent accounts* and a list of the most frequently used accounts appears. Click an account to select that account.

  OR

- Click in the **Company Name** field and select a **Company Name**, then specify the **Trading Account** and **Name**.

  OR

- Click the search firm symbol (🔍), then type a portion of the firm name. A list of available firm names that include those letter(s) displays. Select a **Company Name**, then specify the **Trading Account** and **Name**.

> ℹ️ **Note**: **Suggested Counterparty** is visible only when a Broker is selected for **Firm Name**.

7. In the **Seller Information** section, select **Single-Side** (↗ Single-side).

8. In the **Opposite** information section, under **Allege To** specify **Opposite** information.

Opposite Broker or Asset Manager Firm:

Fields are limited to Broker/Asset Manager entities.

Opposite Trading Firm (Counterparty):

- Opposite Trading Firm can be active or passive "on behalf of" trading firms

- Opposite Clearing Firm is optional / required / auto-set based on:

- **Single clearer**: Opposite Clearing Firm is set to the single clearer
- **Multiple clearers**:

  Passive Trading Firm: Required

  Active Trading Firm: Optional

> ⓘ **Note**: When the Opposite Trading Firm is an active trading firm and the Opposite Clearing Firm is not specified, then if there is a specified Opposite Trader Individual, the trade will go to the active trader, otherwise it will go to active trader admins.
>
> When Opposite Clearing Firm is specified, the Clearer must clear at least one account for the Active Trading Firm for the Clearing Firm Clerk at the Clearer to be able to see the alleged side.

Opposite Clearing Firm:

- Opposite Clearing Firm can be any registered clearing firm; Clearing Firm IDs are available to facilitate selection.
- All Clearing Firm Clerks at the specified clearing firm can view the alleged side and match/claim on behalf of any Account Owner of any accounts they clear.

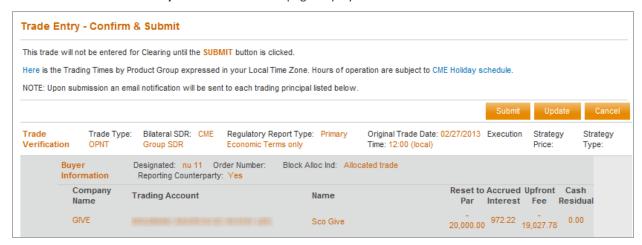Additional information for selecting counterparty:

a. Enter a letter included in the firm name in the **Firm Name** box and select a firm name from the list..

b. Enter a letter included in the user name in the **User Name** box and select a user name from the list.

c. (Optional) If **Suggested Opposite (counterparty)** appears, enter a letter included in the **Suggested Counterparty** box and select a name from the list. Suggested Counterparty also displays on the Trade Blotter.

> ⓘ **Note:** The Trading Account (alias) is a unique account identifier assigned at the firm level for each firm, platform, or asset manager.

> ⓘ **Note**: Permitted Trading Accounts are based on Clearing Member assignment. To access and trade with additional accounts, contact the account owner or their Clearing Member.

9. To add additional accounts, click ⊕ in the **Account Information** section, and add account and quantity information in the new row.

10. Enter **Original Trade Date / Block Date**.

11. Enter Execution Time.

12. Click **Submit**. The **Trade Entry - Confirm & Submit** page displays with the trade details.
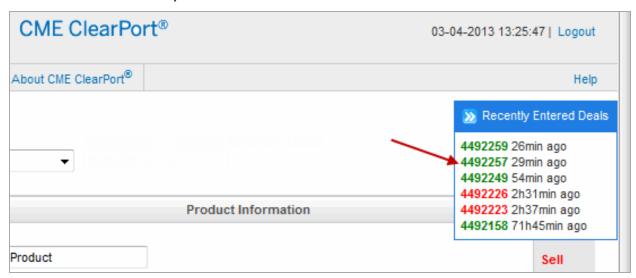

13. Verify that the information is correct and that there are no messages indicating changes are needed.

- If correct, click the **Submit** button. The trade information is transfered to the **Trade Entry** screen, the trade is added to the **Recently Entered Deals** list, and a message displays indicating successful trade submission in the **Trade Entry** section of the screen.

- If not correct, click the **Update** button. The **Single Side Trade Entry** screen appears for editing.

> ℹ️ **Note**: Trades can only be updated if they are awaiting confirmation and submission from the Broker, Asset Manager, or Single Side submitter. Once they are matched, claimed and submitted for clearing, they cannot be changed. If both submitting parties agree, the GCC can void a trade on the day it was matched.

Copy from a Recently Entered Deal

▷ **To copy a trade from a recently entered deal:**

1. Click a **Trade ID** in the **Recently Entered Deals** list.

The trade displays in a new window.

2. Click **Copy**.

Trade information copies to the **Trade Entry** page and the window with new trade information closes.

3. Modify trade information as necessary.

4. If **Price Validation** message appears, click **Price Validation** box.

5. Enter **Execution Time**.

Dual-side Trade Entry

This procedure describes and example of how to enter a dual-side trade. See Single-Side Trade Entry for single-side trades, and Multi-Leg Transactions for multi-leg transactions.

See Swap Transactions for more information on this type of trade.

Use one of the following methods to enter trade information:

- Enter trade information
- Copy from a recently entered deal
- Copy from a Trade Ticket

Enter Trade Information

Manually enter trade information on the Trade Entry page.

▷ **To enter a trade:**
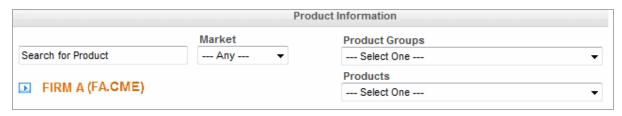
1. From the main ClearPort menu, click the **Trade Entry** tab.

2. If User Preferences are being used, skip to Step 6.

3. In the **Trade Entry** section, select an option from the **Trade Type** list.

4. In the **Product Information** section do one of the following:

    - Enter a symbol or text in the **Search for Product** text box

    OR

    - Select a product group in the **Product Groups** drop-down list, and a product in the **Products** drop-down list.

The fields in the Product Information section are populated.

> **Note:** To view all product information, click ▶ next to the product name.
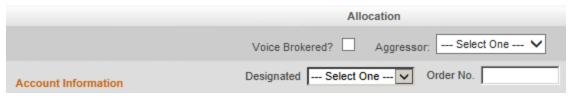
5. In the **Trade Information** section, complete the following fields. Fields vary depending on the selected product:

    -   **Report to CME Group SDR**(Swap Transactions).

    -   **Previously Reported to other SDR** (Swap Transaction and **Primary Economic Terms only** selected for **Report to CME Group SDR**).

    -   **Strategy Price** (spreads only) enter a Strategy Price if no individual leg prices are being entered.

6. In the **Contract Terms** section, complete the following fields, as applicable:

    -   **Term**(required) Enter or select a date.

    -   **Strip/Pack/Bundle**Indicates whether the trade uses a Strip, Pack, or Bundle strategy. If a selection is made here, the applicable fields in the Terms section will be enabled/disabled based on the selection made.

    -   **End Term**Use only if the trade is a Strip, Pack, or Bundle.

    -   **Strike Price**Enter if the trade is an Option. [more information](#)

    -   **Put/Call** Enter if the trade is an Option.

    -   **Quantity**(required)

    > **Note::** Quantity accounts for the *total* quantity of strips, packs and bundles. For example, 10,000 units / month for a three month strip will total 30,000 units.

    -   **Side** (required)

    -   **Price** (required, except for TAS BLOCK, Pack or Bundle)

    -   **Diff Price** (required only for a TAS BLOCK, Pack, or Bundle)

> **Note**: Click an area of the screen outside of the **Price** or **Diff Price** field to validate price.

> **Note**: A message will appear if there is no settlement price to use for validation or if the price or price diff does not pass validation. The Price Validation check box must be selected to confirm the price.

7. If [applicable](#), select **Inter-affiliated**. (Swap Transactions)

8. In the **Allocation** section, perform the following:

    -   For [REMIT](#) trades, specify whether the trade was **Voice Brokered** and the **Aggressor** (optional).

    -   Non-Swap transactions:

    a.   Select a **Designated** party from the list.

    b.   Specify the **Order Number**.

- Swap transactions:

    a.   If appropriate, select **Reporting Counterparty**.

    b.   Select a **Block Trade Allocation Indicator** from the list.

    c.   Select a **Designated** party from the list, if necessary.

    d.   Specify the **Order Number**.

9.   Complete the buyer / seller information. Do one of the following:

- Hover over *frequent accounts* and a list of the most frequently used accounts appears. Click an account to select that account.
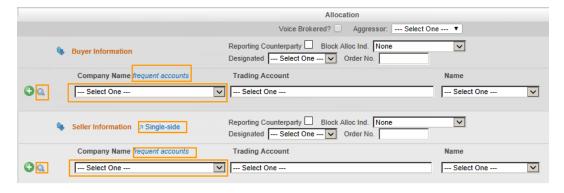
  OR

- Click in the **Company Name** field and select a **Company Name**, then specify the **Trading Account** and **Name**.

  OR

- Click the search firm symbol (🔍), then type a portion of the firm name. A list of available firm names that include those letter(s) displays. Select a **Company Name**, then specify the **Trading Account** and **Name**.
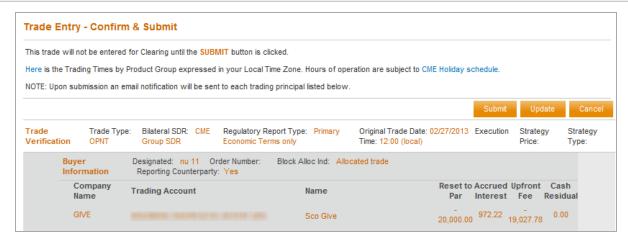
> ℹ️ **Note**: To switch to Single-side trade, click **Single-side**.

> ℹ️ **Note**: Permitted Trading Accounts are based on Clearing Member assignment. To access and trade with additional accounts, contact the account owner or their Clearing Member.

> ℹ️ .**Note**: Click 🔄 to switch Buyer / Seller information, as needed.

10. To add additional buyers or sellers, click ➕ in the **Buyer Information** or **Seller Information** section, and add Buyer / Seller and Quantity information.

11. Enter **Original Trade Date / Block Date**.

12. Enter **Execution Time**.

13. Click **Submit.** The **Trade Entry - Confirm & Submit** page displays.

14. Verify that the information is correct and that there are no messages indicating changes are needed.

- If correct, click the **Submit** button. The trade information is transfered to the **Trade Entry** screen, the trade is added to the **Recently Entered Deals** list, and a message displays indicating successful trade submission in the **Trade Entry** section of the screen.

- If not correct, click the **Update** button. The **Dual Side Trade Entry** screen appears for editing.

> **Note**: Trades can only be updated if they are awaiting confirmation and submission from the Broker. Once they are submitted for clearing, they cannot be changed.
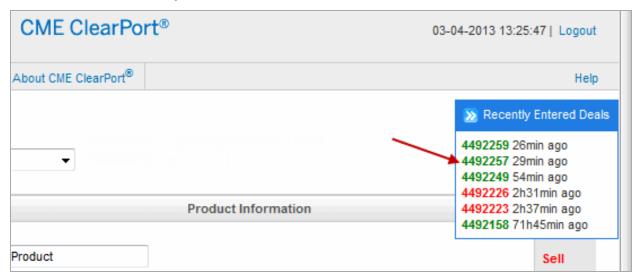
> **Note**: Verify any leg prices calculated by CME ClearPort.

Copy from a Recently Entered Deal

▷ **To copy a trade from a recently entered deal:**

1. Click a **Trade ID** in the **Recently Entered Deals** list.

The trade displays in a new window.

2. Click **Copy**.

Trade information copies to the **Trade Entry** page and the window with new trade information closes.

3. Enter **Time**.

4. Modify trade information as necessary.

5. If **Price Validation** message appears, click **Price Validation** box.

Multi-Leg Transactions

A multi-leg transaction contains more than one leg associated with a given order number. Strips, Packs, Bundles and Calendar spreads are examples of multi-leg transactions.

Selecting a value from the Strip/Pack/Bundle drop-down enables the End term dropdown. When selected, this automatically creates a mutli-leg transaction, with each tradable month in the Start and End term range corresponding to a leg. Each contract is displayed separately on the Trade Ticket, similarly to how legs of a spread are displayed.
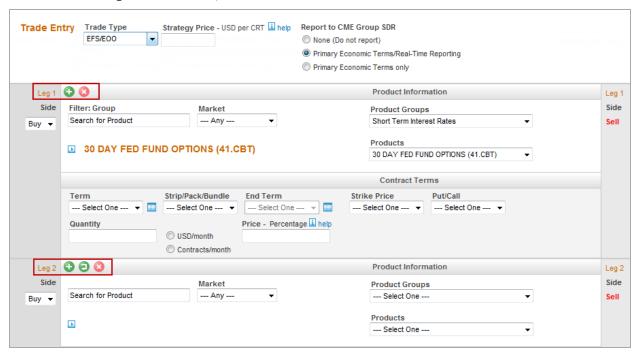
Adding Legs to a Transaction

Add an initial leg to begin the transaction. Add subsequent legs to the transaction to create a multi-leg transaction.

See Single-Side Trade Entry for single-side trades, and Dual-Side Trade Entry for dual-side trades.

▷ **To enter a multi-leg transaction:**

1. To add additional legs to a transaction, click : ⊕.

2. To enter information for the new leg, follow **product information** entry steps:

   - Dual-Side Trade Entry
   - Single-Side Trade Entry

3. If Allocation information has not been completed, follow **allocation entry** steps:

   - Dual-Side Trade Entry
   - Single-Side Trade Entry

ⓘ **Note:** To copy product information to another leg, click: ⤴

▷ **To remove a leg from a multi-leg transaction:**

To remove a leg, click: ⊗

Strategy Pricing

The Strategy Price appears when a second leg is added for the same product.

If a strategy price is entered without leg prices, CME prices the legs. The calculated leg prices are shown on the Confirm & Submit page for review.

If leg prices are entered, CME ignores any strategy price that is entered.

CME ClearPort supports the following strategy types:

- Outright
- Daily Strip
- Monthly Strip
- Pack
- Butterfly
- Standard Calendar
- Equities Calendar
- Foreign Exchange Calendar
- Bundle
- Condor
- Generic
  - with price Support (intra-commodity spreads)
  - with no price Support (inter-commodity spreads)
- Pack Spread
- Pack Butterfly
- Month vs. Pack

Trade Blotter

Use the **Trade Blotter** to view transactions that have been submitted for clearance through the Exchange clearing house or used for firms to claim or reject allocated trades. Trade Data is maintained for 1 year.

The Trade Blotter is comprised of:

- [Refresh / Search / Export](#) – upper portion of screen, search for current and previous trades or export data to excel.
- [Blotter](#) – lower portion of screen, view trade details by:
  - Trade ID
  - Side
  - Submit Date
  - Status
    - Broker or Single Side Model. Each of the statuses below applies to the entire Deal.
    - Pending - System processing
    - Unmatched - Status of a Deal for the submitting party pending match or claim by the alleged counterparty.
    - Canceled - Status of a Deal once an "Unmatched" deal is canceled by the submitter.
    - Alleged - Status of a Deal pending acceptance by the alleged counterparty.
    - Cleared - Deal has cleared
    - Declined - Status of a Deal when the alleged counterparty has rejected the Deal because at least one transaction component is not valid.
    - Expired - Status of a Deal that has been Expired by the exchange. Deals that have not been matched or claimed by close of business prior to a coupon date will be expired by the exchange.
    - Reject - System reject, RAV permissioning or deal / contract validation (see ticket for details).

    Clearing Status for Front End Clearing Risk Model (FEC). The following represents the aggregate allocation status:
    - Pending Clearing - Deal has been matched or claimed, and sent to CME FEC for Clearing Member action (claim or reject).
    - Partially Cleared - One or more allocations on the Deal has cleared, with at least one allocation pending action by the Clearing Member(s).
    - Cleared w Rejects - All allocations on the Deal have been processed through CME Clearing, but the Clearing Member has both cleared and rejected one or more of the allocations.
    - Cleared - allocations on the Deal have been cleared.
    - Reject - All allocations on the Deal have been rejected by a Clearing Member.
  - Product
  - Quantity
  - Volume Quote
  - Price
  - Term
  - Buyer Firm
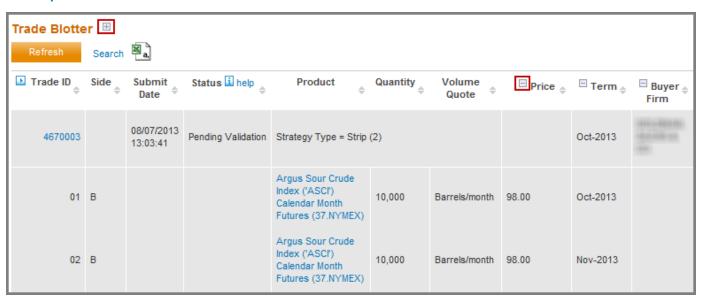 - Buyer Account
  - Buyer Principal
  - Seller Firm

- Seller Account

- Seller Principal

- Suggested Counterparty

- Source

- Strike

- P/C

- TT

Blotter

The Trade Blotter screen defaults to a top day trade view. Trades are displayed based on market types, and can display trades entered into CME ClearPort and the clearing status based on selected search filtering options. Refer to the Refresh / Search / Export section for more information on setting search options.

- All transactions submitted are displayed in separate rows.

- Some trade blotter columns can be hidden.

- List of Trade Blotter fields is below.

Hide / Show Trade Blotter Columns

Trade Blotter columns that can be hidden have a minus symol to the left (⊟) of the column heading. When the first column is hidden, a plus sign (⊞) displays to the right of the Trade Blotter screen heading.

▷ **To hide Trade Blotter columns:**

Click the minus sign (⊟) to the left of the column to hide. Column no longer shows in display. Plus sign (⊞) displays to the right of the Trade Blotter heading.

▷ **To show hidden Trade Blotter columns:**

1. Click the plus sign (⊞) to the right of the Trade Blotter heading. List of hidden columns displays.

2. Click the column name to show in display, or click **Show All** to show all hidden columns.

Trade Blotter Fields / Descriptions

Field	Description
Block Date	(BLOCK trades only) Displays with Trade Type (TT).
Buyer Firm	The firm that is buying the product.
Buyer Account	The respective registered Trading Account of the Buyer.
Buyer Principal	The Principal company that is Buying the product.
Cleared contracts	The number of contracts entered to be cleared.
P/C	P - Put or C - Call
Price	Price (Percent of Par) per individual unit in the contract.
Product	The product being traded. The coupon in basis points displays under the symbol. ⓘ **Note**: For spreads, a Strategy Type is displayed in this field.
Quantity	The total amount of units in the transaction. Displays the amount of Entered and Cleared units.
Seller Firm	The firm that is selling the product.
Seller Account	The respective registered Trading Account of the Seller.
Seller Principal	The Principal company that is selling the product.
Side	Side for the transaction (Buy or Sell).
Source	System used to enter the trade.
Status	Broker or Single-side Model. Each of these statuses apply to the entire deal: • Pending Validation– System processing. • Unmatched – Status of a Deal for the submitting party pending match or claim by the alleged counterparty. • Canceled – Status of a Deal once an "Unmatched" deal is canceled by the submitter. • Alleged – Status of a Deal pending acceptance by the alleged counterparty. • Cleared – Deal has cleared. • Declined – Status of a Deal when the alleged counterparty has rejected the Deal because at least

Field	Description
	once transaction component is not valid. • Expired – Status of a Deal that has been Expired by the exchange. Deals that have not been matched or claimed by close of business prior to a coupon date will be expired by the exchange. • Reject – System reject. Account Management Service entitlements or deal / contract validation (see ticket for details). • Void – Cleared transaction has been canceled by the submitter or exchange administrator. **Clearing Status for Front End Clearing Risk Model (FEC)**. The following deal statuses represent the aggregate status of any / all allocations: • Pending Clearing – Deal (the Block level transaction) has been matched or claimed and sent to CME Clearing (Front End Clearing application) for Clearing Member action (claim or reject). • Partially Cleared – One or more allocations on the Deal has cleared, with at least one allocation pending action by the Clearing Member(s). • Cleared w Rejects – All allocations on the Deal have been processed through CME Clearing, but the Clearing Member has both cleared and rejected one or more of the allocations. • Cleared – Allocation on the Deal have been cleared. • Reject – All allocations on the Deal have been rejected by a Clearing Member.
Strike	Strike price if the product is an option.
Submit Date	The date the transaction was submitted.
Term	Displays in a drop-down list the eligible contract Day and Month for the selected product.
Time / Date	Time / Date the transaction is being entered. Time is used for BLOCK trades only.
Trade ID	The Exchange's internal ID number assigned to the transaction. Allows individuals transactions to be voided. ⓘ **Note**: For spreads, a Leg ID is displayed in this field.
TT	Trade Type.
Volume Quote	Unit of the contract.

Refresh and Search / Export

Trade Blotter options:
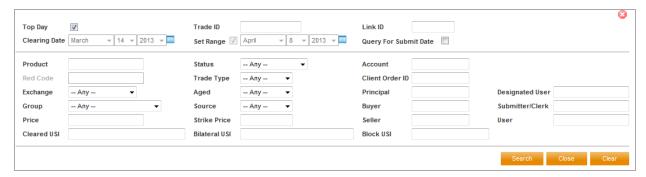
• **Refresh** to view new trades and other data changes. Trade status changes are automatically updated in the Trade Blotter.

• **Browse** pages of data if more than 400 records are available, as indicated by page number links or a **Next** link available to the right of the **Refresh** button.

• Search to perform an advanced search of records and view trades cleared within a specific date range. The trades shown can be narrowed by the selection of additional filter options. Depending on user privileges, available filter fields may vary.

• Export trade data to Excel.

Search Trade Blotter

▷ **To search trades by a specific or range of dates:**

1. From the Trade Blotter screen, click the **Search** link. The search criteria pop-up box opens.

The following table defines all the available search fields:

Field	Description
Account	Executing account mnemonic as agreed between the broker and the clearing member firm.
Aged	Select Yes or No if the Original Trade Date is prior to the current date.
Buyer	The Principal company that is Buying the product.
Clearing Date	This field becomes active if the Top Day check box is unchecked. This is the date the transaction commences.
Client Order ID	Exchange/Clearing Organization where the trade was executed.
Exchange	Exchange/Clearing Organization where the trade was executed.
Group	The product group name.
Price	Price (Percent of Par) per individual unit in the contract.
Principal	The legal entity acting as Buyer or Seller to an agreed transaction with counterparty.
Product	The product code being traded.
Query For Submit Date	Allows a search based on the trade submit date.
Red Code	Product identifier of 6 bytes for Red Code or 9 bytes for Pair Clip.
Refresh	Refresh the blotter with the current trade information.
Search	Retrieves trades for the specified dates.

Field	Description
Seller	The Principal company that is Selling the product.
Set Range	Enables the calendar field, allowing for entry of the transaction termination date.
Source	System used to enter the trade. The sources are: • Http V 1.2 - transaction entered through an API version. • Http V 2.0 - transaction entered through an API version. • MQ - transaction entered through an API version. • gui - transaction entered through CME ClearPort front end interface
Status	The status of the transaction. They are classified as: Unmatched, Canceled, Alleged, Declined, Expired, Pending Clearing, Partially Cleared, Cleared w Rejects, Cleared, Reject, Void.
Strike Price	Strike price if the product is an option.
Top Trade	Click to clear this box to search a set date range.
Trade ID	The Exchange's internal ID number assigned to the transaction.
Trade Type	Type of trade executed.
User	User name related to an account or a trade.
Cleared USI (Unique Swap Identifier)	Assigned after trade has been cleared (Status = Cleared). As allocations are cleared, Cleared USI is assigned. OPNT trades only.
Bilateral USI (Unique Swap Identifier)	Bilateral unique swap identifier for OPNT Trades or EFR/EOO Trades which are reported to the CME SDR.
Block USI (Unique Swap Identifier)	A trade/leg level identifier used to tie together allocations of the same Bunched Order.

2. Set applicable search criteria using the drop-down, text boxes, and check boxes, then click **Search**.

OR

- Click **Clear** to remove all selected search criteria.

- Click **Close** to close the pop-up box without setting search criteria.

The trades that match the filter options appear in the Blotter.

Strategy or Combination Transactions that include more than one leg will contain a summary section and a row for each leg beneath the summary. For Strips, Packs, Bundles, and strategies, by default, only the first and last legs are displayed. Click the right arrow to show all legs of a spread.

> ⓘ **Note:** For Strips, Packs, or Bundles, each contract is displayed separately (similar to how legs of a spread are displayed), although they are entered as a single transaction.
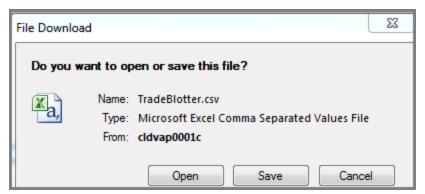
Export Trade Blotter to Excel CSV

> **Note**: Help text displays on cursor rollover of Excel icon.

▷ **To export all trade information in Trade Blotter to an Excel CSV:**

1. Click the **Excel icon**. File Download dialog box displays.

2. Do one of the following:

   - Click **Open** to open all trade blotter rows in an excel spreadsheet.
   - Click **Save** to save file. Select a directory and file name in the **Save As** dialog box, and click **Save**.

Trade Ticket

Use the **Trade Ticket** screen to view details of transactions that have been submitted for clearance through the Exchange clearing house or used for firms to claim or reject allocated trades. Access the **Trade Ticket** screen via the Trade Blotter.
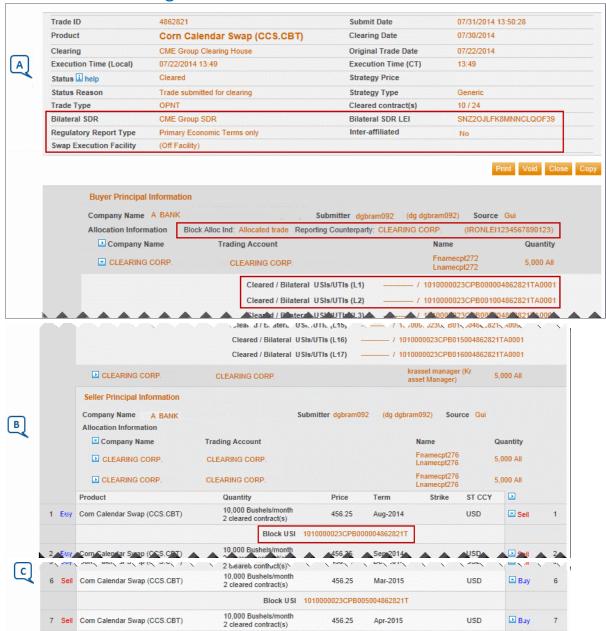
- Trade Ticket Screen
- Claim a Transaction
- Copy a Transaction
- Decline a Transaction
- Void a Transaction
- Print a Transaction

Trade Ticket Screen

Examples of how various Trade Tickets display:

-
-

Dual-Side Multi-Leg Trade Ticket with Allocations

> **Note**: Clicking ▶ expands customer or product information. Clicking ▼ collapses to the summary view.

Trade Ticket Layout

A. Trade / Product Information

- **Fields bounded by red** are specific to [Swap Transactions](#).

  - Swap Data Repository will be "(Off Facility)" for submitted OPNT trades.

  - The above points are applicable to GUI entered deals; other values can appear under for tickets from API-submitted swap deals.

  - Trades submitted via the GUI which are not Swap / Block trades will display date and time in the field "Original Trade Time (local)." This field will display in place of the Original Trade Date.

Original Trade Time (local)	12/02/2013 15:14

  - Trades submitted without an execution time will be rejected.

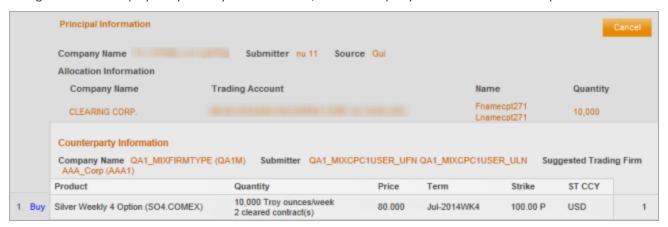B. Buyer / Seller Principal Information

   Trading Account - Non-member broker intermediary accounts and their sub-accounts appear as follows:

   - **Parent**: Clearing member-Account number

   - **Trading Sub-account**: Owner firm name-Sub account number

   Clearing firm administrators cannot view sub-accounts assigned to parent firms. For corrections, the GCC contacts the trader risk administrator, rather than the clearing firm administrator.

   1. Block Alloc Ind and Reporting Counterparty display for [Swap Transactions](#) only.
   2. Expand each allocation (collapsed by default) to display Cleared and/or Bilateral USIs for Multi-Leg [Swap Transactions](#).

      - Each Allocation displays the Company Name, Trading Account, Name and Quantity.

      - An Arrow, next to Company Name header, expands all allocations. Arrow beside specific company name, expands that allocation.

   3. For one-to-many allocations, there is a section for each allocation.
   4. If trade is Multi-Leg, a Bilateral USI will be generated for each leg.

C. Summary

   - A [Block USI](#) is assigned for each leg, for [Swap transactions](#) only.
   - Arrow adjacent to Sell expands Summary to show Block USI.

Single Side Trades

A Single Side trade displays only the Buyer or Seller Side, and Counterparty information in the Principal Information section.

Single Side trades may also include any of the options described above. For more on accepting Single Side trades, see Claim a Transaction.

Claim a Transaction

When a trade is Alleged, the user can claim it from the Blotter ticket. The Blotter displays the opposite Principal company and cash amounts are displayed from the Alleged firm perspective.

▷ **To claim a trade:**

1. On the **Blotter**, locate the trade to claim. Status will be "Alleged."

2. Click the trade's **Trade ID** number. The Trade Ticket displays.

3. From the Principal Information area, specify the **Company Name**, **Trading Account** and **Name**.

4. Click the **Claim** button. The following message appears:

5. Click **OK**. The Blotter refreshes and the trade status changes to **Pending Validation.**

Copy a Transaction

The Copy feature provides the ability to create a new trade from a copy of an existing trade. Trades that have been voided or rejected can still be copied.

When copying a trade, the Trade Entry screen appears and all product information is pre-filled. If a new product is selected, the Terms information must be re-entered.

▷ **To copy a transaction:**

1. On the **Blotter**, locate the trade to copy.

2. Click the trade's **Trade ID** number.

3. Click the **Copy** button.

   The **Trade Entry** screen appears. Change any information for the new trade. Reference the Trade Entry section in this document for additional information.

Decline a Transaction

When a trade is Alleged, the user can decline with an optional provided reason from the Blotter ticket. The Blotter displays the opposite Principal and cash amounts are from the Alleged firm perspective.
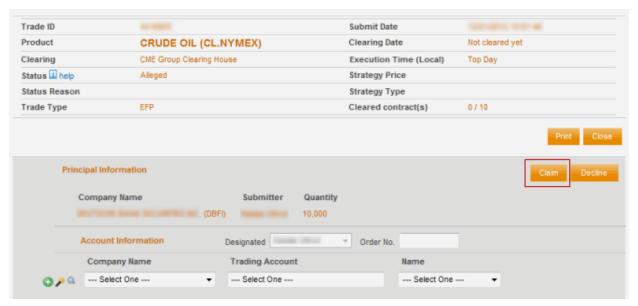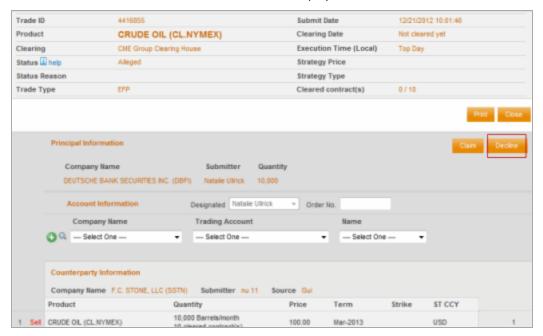
▷ **To decline a trade:**
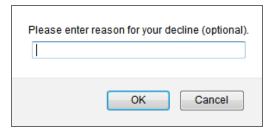
1. On the **Blotter**, locate the trade to claim. Status will be "**Alleged**."

2. Click the trade's **Trade ID** number. The Trade Ticket displays.

3. Click the **Decline** button. The following message appears:

4. Do one of the following:

   - Enter reason and click **OK**.

   - If no decline reason is provided, leave field blank and click **OK**.

   CME ClearPort sends an e-mail to the counterparty and the Trade Blotter status changes to Declined. The decline reason is not visible on the blotter. To view decline reason, select the Trade Ticket ID.

Void a Transaction

Broker two sided deals submitted for clearing cannot be edited. If the transaction contains incorrect data, the executing Broker must void the trade and re-submit the trade with the correct information. For single side trades, only exchange staff can void a matched trade on the day it was matched or claimed.
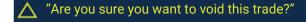
▷ **To void a trade:**
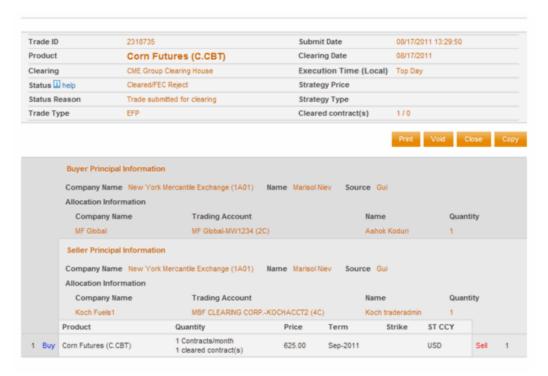
1. On the **Blotter**, locate the trade to void.

2. Click the trade's **Trade ID** number.

3. Click the **Void** button. The following message appears:

> ⚠ "Are you sure you want to void this trade?"

4. Click **OK**.

   The Blotter refreshes and displays a Status of Void for the voided transaction.

Print a Transaction

The Print feature provides the ability to send trade information for a transaction with any status to a printer.

▷ **To print a transaction:**

1. On the **Blotter**, locate the trade to print.

2. Click the trade's **Trade ID** number.

3. Click the **Print** button. The **Print** screen appears.

4. Select a printer, then click **Print**.

Reports

CME ClearPort provides standardized reports that contain information such as a trade summary and single-sided trades submitted for clearing through CPC. Report availability varies based on a user's role.

▷ **To display a list of available reports:**

1. From the CME Customer Center menu, click **Reporting** then select **ClearPort Reporting**.

2. Select an **application**.

3. If the role drop-down is activated, select a role, then click **Get Reports**.

4. Select the **report**, entering search parameters, as applicable.

    The following reports are available:

    - **Trade Summary**: View a list of trades entered for a range of clearing dates. Trader is consolidated into the Trading Firm parameter.

        The Trading Firm [parameter](#) will show a list of each Trader ID combined with the Trading Firm.

        For Trade Summary Reports, the following fields represent:

        - **Status**: Accept - trade was accepted.

        - **Source**: MQ - trade was submitted via CME Direct.

    - **CM Rav Summary by Account / CM Rav Summary by Account and Product**: View limits by account and limits by account for individual products.

    - **Volume by Broker and Product**: View the volume of trade entered across products by Broker Firms for a range of clearing dates.

    - **Enabled by Account**: View a list of enabled brokers by account.

    - **CME ClearPort Registered Entity**: All registered brokers, traders, and asset managers. All ClearPort Clearing Verification Officers will have access to this report.

    - **Trading Firm Account Summary**: For a given business day, view a list of active accounts for a trading firm.

    - **UNO User Information Report**: A list of users, by firm, with a registered [CME Group Login](#).

5. The selected report, for the specified search criteria appears.

Report Parameters

The information in the reports can be filtered through the selection of parameters. The following figure is an example of a report parameter screen.

For Trade Summary Reports, the following fields represent:

- **Status**: Accept - trade was accepted.

- **Source**: MQ - trade was submitted via CME Direct.

The parameters will vary depending on the report. The table below provides a description of the parameters found on all the available reports.

Field	Description
Application	A list of applications the firm can access.
Asset Manager	Firm that manages the account.
Broker Firm	Defaults to the user's brokerage house.
City	The city where the trading firm is established.
Clearing Member	Clearing Member who cleared the trades.
Country	The country where the trading firm account is established.
Department	A list of typical departments within the firm.
End Date	End date to filter the results.
Exchange	Exchange where the trade was executed.
Firm	Defaults to the user's firm.
Product	Product Code.
Red Code/Pair Clip	Identifies the source of the security ID.
Role	A list of privileges that can be issued to the user.
Source	Source used to enter the trade(s).
Start Date	Start date to filter the results.
Status	The current status of the entered trade(s).
Submitter Firm	The firm that submits the trade on behalf of their account.
Trade Type	Type of trade executed.
Trader	Trader that entered trade.
Trading Firm	Name of the firm executing the transaction.

Generate Reports

Generate reports from the Reports tab.

> **Note**: A Login is required when the Reports tab is clicked.

▷ **To generate a report:**

1. Click the **Reports** tab. A login window opens.

2. Enter **Username** and **Password** and click **Login**.

3. Select a report from the list.

4. Select the parameters and click **View**. The selected report displays.

Supplemental Information

Supplemental information for entering trades in CME ClearPort:

- Trade Types
- Outright Minimum Price Increment and Outright Minimum Block Threshold
- Default Option Terms and Strike Prices
- Bilateral / Cleared / Block USI (Unique Swap Identifier)
- Swap Transactions

Trade Types

Description of Trade Types. For more extensive descriptions of some of these trade types, access CME Group Glossary.

Trade Type	Description	Reporting
BLOCK	Block Trade. Minimum order size requirements that vary according to product and order type. Only negotiated with futures, options on futures, and CBOT swap trades (excludes all other basis trades).	None
EFP	Exchange for Physical Trade. Privately negotiated and simultaneous exchange of a futures position for a cash position.	None
EFR/EOO	Exchange for Risk / Exchange of Options for Options Trade. EFR. Privately negotiated simultaneous exchange of an Exchange futures position for a corresponding OTC swap or other OTC instrument. EOO: Privately negotiated exchange of an Exchange option position for a corresponding OTC instrument or instrument with similar characteristics.	None.
OPNT	Over the Counter Privately Negotiated Trades.	SDR reporting options: - Report to CME Group SDR - Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR) Swap Data Repository is set to "Off Facility."
Basis Trade at Cash Open (TACO)	Basis Trade at Cash Open (TACO) products operate on unique contract terms and trading schedule. After trade execution (fill), positions are reset as specified in the Client Systems Wiki - Basis Trade at Cash Open.	Block trades are subject to market regulation requirements.

Outright Minimum Price Increment and Outright Minimum Block Threshold

For the Outright Minimum Price Increment and/or Outright Minimum Block Threshold, if a product supports variable values, the word "Variable" is shown instead of a numeric value. Refer to the CME Group rule book for further details.

Default Option Terms and Strike Prices

The default values that appear in the Term and Strike Price fields for Options Spreads will vary, depending on the product groups involved in the trades.

Method A

- The Term drop-down is populated with available terms.

- Available strike prices appear in the drop-down.

Method B

- The Term drop-down is populated with the term of the underlying instrument.

- The Strike Price field is blank and the drop-down is populated with any previously listed strike prices. Strike prices can also be manually entered in the **Strike Price** field.

Method C

- The Term drop-down is populated with available terms.

- The Strike Price field is blank and the drop-down is populated with any previously listed strike prices. Strike prices can also be manually entered in the Strike Price field.

> **Note**: The default underlying term that is selected by default might not be valid.

> **Note**: The default strike prices that are listed might not use valid price increments.

> **Note:** All manually entered strike prices (typed in the blank) must be valid to be accepted when submitted for clearing.

Bilateral, Cleared and Block USI (Unique Swap Identifier)

The Bilateral Unique Swap Identifier (USI) identifies Swap Transaction trade submissions submitted for clearing for consistent Commodity Futures Trading Commission (CFTC) reporting and reconciliation.

- The USI Structure is constructed as a 10 character numerical Namespace and up to 32 character alphanumeric Transaction ID.

- For Swap Transaction trade submissions with one-to-many allocations, the non-allocated side is broken into Allocation Blocks (each referencing the same account) for the purpose of specifying Bilateral USIs, mirroring the allocations and their associated allocation quantities on the allocated side.

- OPNT Trades will also have a Cleared USI.

Bilateral USI

- Bilateral USIs are allocation-level, but not unique per side. On 1-1 allocated deals they must be specified at the trade level. On 1-M allocated deals they must be specified at the allocation level.

- For Swap Transaction Dual Sided Trades submitted with one-to-one allocations and Swap Transaction Single Sides submitted with single allocations:

  - If Bilateral USI is specified on trade submission, it must be specified at the trade level to be accepted/persisted.

- For Swap Transaction Dual Sided Trades submitted with one-to-many and Swap Transaction Single Sides with multiple allocations:
  - If Bilateral USIs are specified on trade submission, they must be specified at the allocation level to be accepted/persisted.
- For Dual Sided Trades / Matched Single Sides with one-to-many allocations, Bilateral USI is assigned depending on which side is Reporting Counterparty.

Cleared USI

- Cleared USIs are unique per allocation per side.
- CME ClearPort assigns a Cleared USI for each allocation as they clear.
- Cleared USIs are only assigned for OPNT Trades.

Block USI

- Block USIs are at the trade/leg level in CME ClearPort.
- Block USI(s) are automatically generated by CME ClearPort for one-to-many allocated trades submitted via the CME ClearPort Trade Entry screen.

Impact

- CME ClearPort will create and assign unique Bilateral USIs for each swap transaction upon submission.
- CME ClearPort will create and assign unique Cleared USIs for each and every cleared allocation of the OPNT trades, as they clear.

Swap Transactions

Swap transactions traded on CME's Designated Contract Markets (DCM); NYMEX, COMEX, CME, and CBOT or off-exchange markets and accepted for clearing will be reported to CME Swap Data Repository (SDR) by CME Clearing.

Relevant trades types include OPNT. The bilateral and cleared components of OPNT trades, submitted through the CME ClearPort API, will automatically be reported by CME Clearing to the CME SDR.

Swap trades submitted through the Trade Entry screen are considered *Off-facility*. This information is indicated, when applicable, on the trade ticket.