

CME ClearPort® Broker/Trader User Guide

9/22/2015

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

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Please submit user experience [feedback](#) about this user manual.

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.

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 and hours of availability. It also provides important links and contact information.

About CME ClearPort®
Welcome to the CME ClearPort® Clearing Web-based User Interface. **Please notice that some key usability upgrades have been included.**

Announcement
Please note: The CFTC has issued a press release providing non-Swap Dealers/Major Swap participants with certain relief from reporting requirements.

Overview
CME ClearPort® is a set of flexible clearing services open to OTC market participants. These services help customers substantially mitigate counterparty credit risk and provide capital efficiencies across a wide range of asset classes.

CME ClearPort Hours in Local Time Zone (-06:00) Central Time (US & Canada), Guadalajara, Mexico city):

Product	Availability	Maintenance Window		
		Length	Time frame	Days
Futures, Options, Swaps, Forwards	05:00 PM Sunday to 04:15 PM Friday	45 minute	04:15 PM to 05:00 PM	Monday-Thursday
Credit Default Swaps	06:00 PM Sunday to 05:45 PM Friday	15 minute	05:45 PM to 06:00 PM	Monday-Thursday
Physical Natural Gas	12:00 AM Sunday to 10:30 AM Friday	1 hour and 30 minute	10:30 AM to 12:00 AM	Monday-Thursday
NYMEX GreenX Daily EUA	05:00 PM Sunday to 11:00 AM Friday	6 hour	11:00 AM to 05:00 PM	Monday-Thursday
OTC FX	06:00 PM Sunday to 05:45 PM Friday	15 minute	05:45 PM to 06:00 PM	Monday-Thursday

Benefits of CME ClearPort
Trade off-exchange through your preferred execution venue, negotiate your own prices, and then come to CME ClearPort to access significant risk management and financial benefits:

- Substantial mitigation of counterparty risk, with CME Clearing's risk management
- More efficient capital allocation, with multilateral netting and cross-margining
- Neutral, independent valuations for accurate settlement prices
- Operational efficiencies from straight-through processing, real-time trade confirmations and a standard messaging protocol
- Instant access to a diverse mix of clearing services across asset classes

Benefits of Clearing in Europe via CME Clearing Europe
Through CME Clearing Europe, CME Group offers the benefits of multi-asset class clearing within a European time zone and regulatory environment, including:

- Regionally specific products, for example rapeseed oil calendar swaps cleared exclusively in Europe
- Post-launch, CME Clearing Europe will roll out new regional products and asset classes on a regular basis and tailored to client demand, commencing with OTC financial derivatives
- Over 150 OTC products available from launch, including energy, complementary agriculture and freight products
- For more details on CME Clearing Europe products and services, please visit the [CME Clearing Europe website](#)

Contact the CME Global Command Center (GCC)
For all of your CME ClearPort trade facilitation questions, please contact our toll-free facilitation desk numbers for each region:
US Toll Free: +1 800 438 8616
London Toll Free: +44 800 898 0130
Asia: +65 6532 5010
ClearPort@cmegroup.com

Important Links
For more information and to view the markets available for clearing through CME ClearPort, visit the [ClearPort website](#).
CME ClearPort is governed by the [Exchange User License Agreement](#). All users are required to sign at the time of registration.
Hours of operation are subject to [CME Holiday schedule](#).

CME Clearing Europe
To learn more about clearing via our new London based clearing house CME Clearing Europe, please contact the team: +44 20 3379 3131
clearingsupport_London@cmegroup.com

CME ClearPort Access

A [SMART Click](#) 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' SMART Click profile. Upon completion users are given the application URL.

Note: Clearing Members that register for CME ClearPort will also receive access to the [Account \(RAV\) Manager](#). All accounts must be registered in RAV for trades to clear. For more information, refer to [CME Account Manager User Guide](#).

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.

ClearPort Video

Click the following link to view an introductory page and video for the CME ClearPort application:  [CME ClearPort Video](#)

Included in the video are the following topics:

- ClearPort overview
- User Roles and Entitlements
- Trade Types
- Trade Entry
 - Trade Entry Page
 - Setting Preferences
 - Recently Entered Deals
 - Trade Information
 - Selecting Product
 - Contract Terms
 - Single and Dual Sided Allocations
- Trader Blotter
- Trade Ticket
- Reports
- Support Resources

What's New

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

Date	Author	Topic	Description
6/12/15	MR	1. Report	Report toolbar options have been added.
6/6/15	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.
1/30/15	MR	1. Trade Information	The “Now” feature has been added the Trade Entry Screen, which updates the execution time to the current time.
1/11/15	MR	1. ClearPort Video	Introductory video for the CME ClearPort application
1/10/15	MR	1. SMART Click Integration 2. Logging In and Out	SMART Click registration is required for accessing ClearPort
10/5/2014	JK	1. Getting Started	Updated ClearPort login link
10/17/2014	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)
9/7/2014	JK	1. Trade Information 2. Single Side Trade Entry, Dual Side Trade Entry, Allocations 3. Trade Blotter	<ul style="list-style-type: none"> Update Original Trade Date description, added: "Default is current business date for trade submissions." (1) Updated images / text for frequently used accounts (2) Updated screen shot for trade blotter to show Buyer / Seller Account fields. (3)
8/4/2014	JK	1. Trade Information 2. Single-side and Dual-side trade entry 3. Allocations 4. Swap Transactions 5. Trade Types 6. Trade Ticket Screen	<ul style="list-style-type: none"> 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)
7/13/2014	JK	1. Single-side trade entry 2. Allocations 3. Trade Ticket Screen 4. Decline a Transaction 5. User Roles and Enti-	<ul style="list-style-type: none"> Added revised Opposite / Counterparty Information section (1, 2, 3) Added reason for decline of alleged trade (4) Extended Single-side trade entry submissions (5)

Date	Author	Topic	Description
lements			
4/15/2014	JK	All	Updated links and edited to meet Help standards.
3/14/2014	JK	1. Getting Started	Updated landing page image and system requirements
12/6/13	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.
10/16/13	JK	1. Trade Information 2. Trade Ticket Screen 3. Swap Transactions 4. Trade Types	SEF Updates: <ul style="list-style-type: none"> 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 Entry 9. Dual-Side Trade Entry 10. Blotter	Set Preferences / Show/Hide Blotter functionality: <ul style="list-style-type: none"> Added content for setting preferences (5, 6 [toggle Prod. Info. view only], 8,9) Added show / hide blotter functionality (10). Consolidated Trade Entry and Entering Trades screens. (5) Consolidated Trade Blotter and Trade Blotter Screen pages (7).
8/9/2013	JK	1. Trade Blotter Screen 2. Blotter 3. Refresh / Search Screen	Added references for Export to CSV functionality: <ul style="list-style-type: none"> Updated links / link text (1,2,3) Changed page name and added export section (3)
6/14/2013	JK	1. Trade Information 2. Single-Side Trade Entry 3. Dual-Side Trade Entry 4. Multi-Leg transactions 5. Swap Transactions	Added content for (* indicates only an image changed): <ul style="list-style-type: none"> 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) *

Date	Author	Topic	Description
			<ul style="list-style-type: none"> Updated what makes a trade be considered a Swap Transaction, and added link to http://www.cmegroup.com/sdr (5)
5/10/13	JK	<ol style="list-style-type: none"> Trade Entry Screen Product Information Trade Information Single-Side Trade Entry Dual-Side Trade Entry Multi-Leg Transactions Trade Ticket Screen 	Added content for (* indicates only an image changed): <ul style="list-style-type: none"> 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*)
4/8/13	JK	<ol style="list-style-type: none"> Allocations Single-Side Trade Entry Dual-Side Trade Entry Refresh / Search (trade blotter) 	Added content for: <ul style="list-style-type: none"> Block Alloc Indicator default is none (modified images) (1,2,3) Added Block USI to Trade Blotter search (4)
3/5/13	JK	<ol style="list-style-type: none"> Trade Entry Screen Allocations Single-Side Trade Entry Dual-Side Trade Entry Product Information 	Added content for: <ul style="list-style-type: none"> 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 [SMART Click](#) to manage application authentication. SMART Click 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 SMART Click [registration](#) is 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 SMART Click ID

To log in to CME ClearPort:

- Using a [supported](#) internet browser, enter or navigate to the following URL: <https://services.cmegroup.com/cpc/>.

The login page appears.



Use your CME Group SMART Click credentials to sign in. By logging in you agree to the [User License Agreement](#).

* User ID

[Need to register?](#)

* Password

[I forgot my password](#)

[I forgot my user ID](#)

[Contact us](#)

[More info](#)

Login

2. Enter the **SMART Click User ID** and **Password**, then click **Login**.

Upon successful login ClearPort appears.

Note: After three unsuccessful logon attempts, the account is automatically locked. To obtain access to a locked account refer to the [SMART Click WebHelp instructions](#).

Users can access [Reports](#) and other SMART Click enabled CME Group applications from the common navigation menu.



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.

Firm Type	Description
Clearing Member	Clearing Members set up Trading Accounts for Trading Firms and manage the account risk.
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	<p>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.</p> <p>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.</p> <p>Trading Firms that continue to transact through a broker using Single Side Trade Entry do not need to register as an Active Trading Firm.</p> <p>To opt in or out, notify CME Enterprise Application & System Entitlements (EASE).</p>
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.
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.	<p>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.</p> <p>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.)</p>	Traders can view only those Deals for which s/he has been selected as the Lead Trader.
Single-side Trader	A user representative of a Single-side Trading Firm, who can enter Alleged Deals	<p>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.</p> <p>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:</p> <ul style="list-style-type: none"> (i) a Single Side Trading Firm (ii) an Asset Manager Firm (iii) a Broker Firm. <p>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.</p>	<p>A Single-side Trader can view only</p> <p>(1) Deals (including Alleged Deals) that s/he has entered, and</p> <p>(2) Alleged Deals (and, following iming, Deals) for which s/he has been selected as the Lead Opposite Trader.</p>
Broker	A user representative of a Broker Firm that mediates transactions between a Buyer and Seller on a Deal.	The Broker enters the Deal in the CME ClearPort Trade Entry screen for each Trading Firm it represents.	The Broker can only view the Deals that they enter.
Asset Manager	A user representative of an Asset Manager Firm that mediates transactions between a Buyer and Seller on a Deal.	<p>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.</p> <p>An Asset Manager also can Claim an Alleged Deal (currently this functionality is available only for</p>	None.

Role	Description	Trade Entry	Trade Visibility
		<p>CDS products.)</p> <p>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.</p>	
Trade Administrator	An administrative user representative of the Trading Firm.	<p>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.</p> <p>The Trade Administrator is not listed in the Name dropdown and therefore also cannot be selected as a Lead Trader by a counterparty.</p>	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.	<p>A Single Side Trader Administrator has all Trade Entry privileges of a Single Side Trader.</p> <p>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.</p>	<p>A Single Side Trader can view</p> <p>(1) all Deals (including Alleged Deals) entered by the Single Side Trading Firm, and</p> <p>(2) all Alleged Deals (and, following Claiming, Deals) Alleging the Single Side Trading Firm on the Opposite Side.</p>
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.
Asset Manager Administrator	An administrative user representative of the Asset Manager Firm.	<p>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.</p> <p>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.</p>	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	None.	The Verification Officer can view all firm Deals for all users.

Role	Description	Trade Entry	Trade Visibility
	<p>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 the GCC).</p>		
Clearing Firm Administrator	An administrative user representative of a Clearing Firm.	None.	A Clearing Firm representative that is permitted to view all Deals for all Trading Firm Trading Accounts that the Clearing Member holds.

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:

- [Trade history](#) - View up to ten of the most recent trades.
- [Option to set user preferences](#)
- [Option to set single / dual-sided allocation](#)

The screen consists of the following sections:

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

Trade Entry | Trade Blotter | About CME ClearPort® | Help

Trade Entry

Submitting Firm: TRADING FIRM | Trade Type: EFP

• Trade 4492249 has been submitted successfully. Clear Data

Set Preference [show defaults](#)

Product Information

Leg 1 Side: Buy | Search for Product | Market: --- Any --- | Product Groups: --- Select One --- | Products: --- Select One ---

Contract Terms

Term: --- Select One --- | Quantity: | Price: | help

Allocation

Voice Brokered? | Aggressor: --- Select One ---

Buyer Information

Designated: --- Select One --- | Order No.:

Company Name: [Single-side](#) | Trading Account: | Name:

Seller Information

Designated: --- Select One --- | Order No.:

Company Name: [Dual-side](#) | Trading Account: | Name:

Original Trade Date: Today | Execution Time (HH:MM, HH 00-24, Local): 14:08 (now) | Submit | Cancel

Recently Entered Deals

- 4492295 13min ago
- 4492290 24min ago
- 4492288 25min ago
- 4492259 1h58min ago
- 4492257 2h1min ago
- 4492249 2h27min ago

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

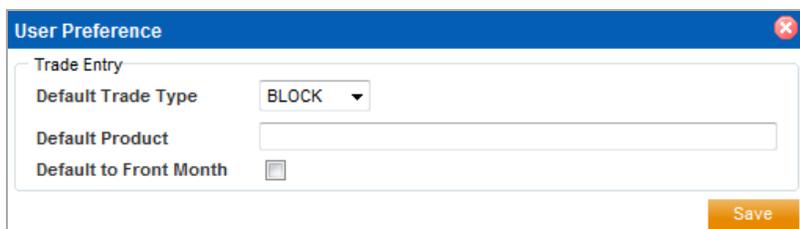
User Preferences

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:

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.
LGNOT	Large Notional Off-Facility Swap. Off-facility swap that has a notional or principal amount at or above the appropriate minimum block size applicable to such publicly reportable swap transaction and is not a block trade. <ul style="list-style-type: none"> • SEF (Swap Execution Facility) Trade. • Subject to Block Minimums Quantity validation. 	SDR reporting options: <ul style="list-style-type: none"> • Report to CME Group SDR • Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR) Swap Execution Facility set to "Off Facility."
OPNT	Over the Counter Privately Negotiated Trades.	SDR reporting options: <ul style="list-style-type: none"> • Report to CME Group SDR • Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR) Swap Execution Facility set to "Off Facility."
SWBLK	Swap Block trade. Account Owner firm must have relationship with CME SEF. <ul style="list-style-type: none"> • SEF (Swap Execution Facility) Trade. • Subject to Block Minimums Quantity validation 	SDR reporting options: <ul style="list-style-type: none"> • Report to CME Group SDR • Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR)

- All agents and counterparties must be registered for CME SEF.

Swap Execution Facility will be a combination of the SEF LEI and "CME Group Swap Execution Facility" for SWBLK trades.

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
- OR**
- Click on another tab

With product information collapsed:

+
Product Information

Filter: Market/Group

Market

CME (Clearing) ▼

Product Groups

Commodity Indexes ▼

 **FIRM A (FA.CME)**

Products

FIRM A (FA.CME) ▼

With all product information displayed:

 FIRM A (FA.CME)	Products --- Select One ---
Exchange / Clearing Organization	Chicago Mercantile Exchange (CME) / CME Group Clearing House (CME)
Valid Trade Types	EFP,BLOCK,EFR
Minimum Quantity Increment	250 Index points / month
Outright Minimum Price Increment	0.05
Outright Minimum Block Threshold	12,500 Index points 50 Lots
	Settlement Price
	Low Price
	High Price
	Settlement Currency USD
	TAS/TAM tick differential range

Product Information Reference

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

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	The minimum price tick for the selected product. Note: The Outright Minimum Price Increment for strategies will not be shown
Outright Minimum Block Threshold	The minimum block threshold is displayed in lots and the equivalent units for the contracts, which are not variable in size. more information
Reference Entity	Issuer for CDS single name products.
Reference Obligation	Bond referred to in the CDS single name contract.
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.
Seniority Type	CDS Only. Valid types: Senior, Senior Secured, or Subordinated. This field is populated after the product is selected.
Restructuring Type	CDS Only. Valid types: No Restructuring, Modified Restructuring, or Modified Restructuring. This field is populated after the product is selected.
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: <ul style="list-style-type: none"> 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: <ul style="list-style-type: none"> 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: <ul style="list-style-type: none"> 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: <ul style="list-style-type: none"> 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:	Specifies whether counter-parties are inter-affiliated. Swap transactions only. Currently used for

Field	Conditions	Description
	Swap Transactions	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 .
Coupon (bp)	(CDS-specific field) Drop-down list display of the eligible coupons, as expressed in basis points.
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 and CDS are entered in Notional Terms. Note: Quantity accounts for the <i>total</i> quantity of strips, packs and bundles. For example, 10,000 units / month for a three month strip will total 30,000 units.
Price Method	(CDS-specific field) Both parties must enter the Price Method. The Price Method can be entered the following ways: <ul style="list-style-type: none"> • Select Price, Points, or Deal Spread • Enter the Settlement Amount (Upfront Amount) • Enter either the Price and Settlement Amount, Points and Settlement Amount, or Deal Spread and Settlement Amount.
Upfront Fee	(CDS-specific field) Enter value if the Fee is to be paid upfront.
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.

Field	Description
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 on someone else by selecting a name from the **Designated** drop-down list.

To refine the Company Name search, type the first letter of the trading account name once or multiple times to find each account starting with that letter.

- Only the Trading Accounts that the Broker is authorized (by the Clearing Member) to represent will appear in the drop-down list.
- If an account is not in the list, contact either the account owner or the Clearing Member for this account owner.
- 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.

Allocation

Voice Brokered?

Buyer Information

Reporting Counterparty Block Alloc Ind. None

Designated --- Select One --- Order No.

Aggressor: --- Select One ---

Company Name *frequent accounts*

--- Select One ---

Trading Account

--- Select One ---

Name

--- Select One ---

Seller Information ➔ Single-side

Reporting Counterparty Block Alloc Ind. None

Designated --- Select One --- Order No.

Company Name *frequent accounts*

--- Select One ---

Trading Account

--- Select One ---

Name

--- Select One ---

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

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 of someone else by selecting a name from the **Designated** drop-down list.

To refine the Company Name search, type the first letter of the trading account name once or multiple times to find each account starting with that letter.

- Only the Clearing Member and Trading Accounts that the user is authorized (by the Clearing Member) to represent appear in the drop-down list.
- If an account is not in the list, contact either the account owner or the Clearing Member for this account owner. 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** drop-down may contain an alias, which is a unique account identifier assigned at the firm level for each firm, platform, or asset manager. Omnibus and non-omnibus 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.

Allocation			
Voice Brokered? <input type="checkbox"/>		Aggressor: <input type="text" value="--- Select One ---"/>	
Account Information		Reporting Counterparty <input type="checkbox"/>	Block Alloc Ind. <input type="text" value="None"/>
Order No. <input type="text"/>		Designated <input type="text" value="--- Select One ---"/>	
Company Name <i>frequent accounts</i>	Trading Account	Name	
<input type="text" value="--- Select One ---"/>	<input type="text" value="--- Select One ---"/>	<input type="text" value="--- Select One ---"/>	
Opposite Information <i>Dual-side</i>			
Firm Name <i>frequent accounts</i>	User Name		
<input type="text"/>	<input type="text"/>		

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.

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

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:

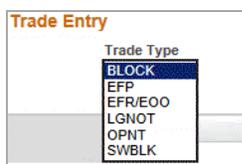
- [Enter trade information](#)
- [Copy from a recently entered deal](#)
- [Copy from a Trade Ticket](#)

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. 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. Click [↗ Single-side](#) in the **Seller Information** section to switch to single-side trade entry.
6. 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**)
7. In the **Contract Terms** section, complete the following fields, as applicable:
 - **Term** (required) Enter or select a date
 - **Coupon (bp)** Select a coupon in basis points (CDS only).
 - **Price Method** Enter the price method (CDS only).
 - **Upfront Fee** Enter the upfront fee, if applicable (CDS only).
 - **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)

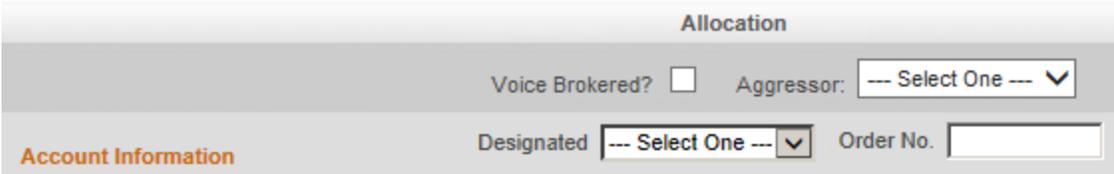
Note:: Quantity accounts for the *total* quantity of strips, packs and bundles. For example, 10,000 units / month for a three month strip will total 30,000 units.

- **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.

8. 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:

Allocation

Voice Brokered? Aggressor: --- Select One --- ▼

Buyer Information Reporting Counterparty Block Alloc Ind. None ▼ Designated --- Select One --- ▼ Order No.

- 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. Select **Account** and **Opposite** information:
- 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 select a valid **Trading Account** and **Name** from the respective lists.
- 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 select a **Trading Account** and **Name** from the respective lists.

Note: To switch to Dual-sided trade, click **SDual-side**.

Allocation

Voice Brokered? Aggressor: --- Select One --- ▼

Buyer Information Reporting Counterparty Block Alloc Ind. None ▼ Designated --- Select One --- ▼ Order No.

Company Name *frequent accounts* Trading Account Name

+ 🔍 --- Select One --- ▼ --- Select One --- ▼ --- Select One --- ▼

Seller Information *Single-side* Reporting Counterparty Block Alloc Ind. None ▼ Designated --- Select One --- ▼ Order No.

Company Name *frequent accounts* Trading Account Name

+ 🔍 --- Select One --- ▼ --- Select One --- ▼ --- Select One --- ▼

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

To enter **Opposite** information:

- 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 Counterparty** displays, 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 drop-down may contain an alias, which is a unique account identifier assigned at the firm level for each firm, platform, or asset manager.

Note: Only the Trading Accounts that the user is authorized to represent (by the Clearing Member) appear in this drop-down list. If an Account is not in the list, contact the Account Owner or the Clearing Member for the Account Owner.

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

11. Enter **Original Trade Date / Block Date**.
12. Enter [Execution Time](#).

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

Trade Entry - Confirm & Submit

This trade will not be entered for Clearing until the **SUBMIT** button is clicked.

[Here](#) is the Trading Times by Product Group expressed in your Local Time Zone. Hours of operation are subject to [CME Holiday schedule](#).

NOTE: Upon submission an email notification will be sent to each trading principal listed below.

Submit
Update
Cancel

Trade Verification	Trade Type: OPNT	Bilateral SDR: CME Group SDR	Regulatory Report Type: Primary Economic Terms only	Original Trade Date: 02/27/2013 Time: 12:00 (local)	Execution Price:	Strategy Type:
Buyer Information	Designated: nu 11 Reporting Counterparty: Yes		Order Number:	Block Alloc Ind: Allocated trade		
Company Name	Trading Account	Name	Reset Par	Accrued Interest	Upfront Fee	Cash Residual
GIVE		Sco Give	20,000.00	972.22	19,027.78	0.00

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 transferred 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.

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.

CME ClearPort®
03-04-2013 13:25:47 | Logout

About CME ClearPort®
Help

»» Recently Entered Deals

- 4492259 26min ago
- 4492257 29min ago
- 4492249 54min ago
- 4492226 2h31min ago
- 4492223 2h37min ago
- 4492158 71h45min ago

Product Information

Product Sell

The trade displays in a new window.

2. Click **Copy**.

CME Group		CME ClearPort®	
Trade ID	4600034	Submit Date	05/09/2013 10:11:01
Product	FIRM A (FA.CME)	Clearing Date	05/09/2013
Clearing	CME Group Clearing House	Execution Time (Local)	05/09/2013 10:10
Status help	Cleared	Strategy Price	
Status Reason	Trade submitted for clearing	Strategy Type	Strip (Jun-2013 - Jul-2013)
Trade Type	BLOCK	Cleared contract(s)	640 / 0

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 an 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:

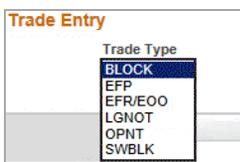
- [Enter trade information](#)
- [Copy from a recently entered deal](#)
- [Copy from a Trade Ticket](#)

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.



5. 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.

Product Information		
Search for Product	Market --- Any ---	Product Groups --- Select One ---
 FIRM A (FA.CME)		Products --- Select One ---

The fields in the Product Information section are populated.

Note: To view all product information, click  next to the product name.

- 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.
- In the **Contract Terms** section, complete the following fields, as applicable:
 - **Term** (required) Enter or select a date.
 - **Coupon (bp)** Select a coupon in basis points (CDS only).
 - **Price Method** Enter the price method (CDS only).
 - **Upfront Fee** Enter the upfront fee, if applicable (CDS only).
 - **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.

- If [applicable](#), select **Inter-affiliated**. (Swap Transactions)
- In the **Allocation** section, perform the following:

Allocation	
Voice Brokered? <input type="checkbox"/>	Aggressor: --- Select One ---
Account Information	Designated --- Select One --- Order No. <input type="text"/>

- 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:

The screenshot shows the 'Allocation' form with the following fields: 'Voice Brokered?' (checkbox), 'Aggressor:' (dropdown menu with '--- Select One ---'), 'Reporting Counterparty' (checkbox), 'Block Alloc Ind.' (dropdown menu with 'None'), 'Designated' (dropdown menu with '--- Select One ---'), and 'Order No.' (text input field).

- 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**.
10. 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 select a valid **Trading Account** and **Name** from the respective lists.
- 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 select a **Trading Account** and **Name** from the respective lists.

Note: To switch to Single-side trade, click [Single-side](#).

The screenshot shows the 'Allocation' form with two sections: 'Buyer Information' and 'Seller Information'. In the 'Buyer Information' section, the 'Company Name' dropdown menu is highlighted with an orange box and has a tooltip that says 'frequent accounts'. In the 'Seller Information' section, the 'Single-side' link is highlighted with an orange box. Both sections have dropdown menus for 'Trading Account' and 'Name'.

Note: Only Trading Accounts that the Broker is authorized (by the Clearing Member) to represent appear in this drop-down list. If an Account is not in the drop-down list, contact the account owner or the Clearing Member for the account owner.

Note: Click to switch Buyer/Seller information, as needed.

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

12. Enter **Original Trade Date / Block Date**.
13. Enter **Execution Time**.
14. Click **Submit**. The **Trade Entry - Confirm & Submit** page displays.

Trade Entry - Confirm & Submit

This trade will not be entered for Clearing until the **SUBMIT** button is clicked.

Here is the Trading Times by Product Group expressed in your Local Time Zone. Hours of operation are subject to [CME Holiday schedule](#).

NOTE: Upon submission an email notification will be sent to each trading principal listed below.

Submit
Update
Cancel

Trade Verification	Trade Type: OPNT	Bilateral SDR: CME Group SDR	Regulatory Report Type: Primary Economic Terms only	Original Trade Date: 02/27/2013 Time: 12:00 (local)	Execution	Strategy Price:	Strategy Type:
Buyer Information	Designated: nu 11 Order Number: Reporting Counterparty: Yes			Block Alloc Ind: Allocated trade			
Company Name	Trading Account	Name	Reset to Par	Accrued Interest	Upfront Fee	Cash Residual	
GIVE		Sco Give	20,000.00	972.22	19,027.78	0.00	

15. 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 transferred 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.

CME ClearPort®
03-04-2013 13:25:47 | [Logout](#)

[About CME ClearPort®](#)
[Help](#)

» Recently Entered Deals

- 4492259 26min ago
- 4492257 29min ago
- 4492249 54min ago
- 4492226 2h31min ago
- 4492223 2h37min ago
- 4492158 71h45min ago

Product Information

Product

Sell

The trade displays in a new window.

2. Click **Copy**.

CME Group		CME ClearPort®	
Trade ID	4600034	Submit Date	05/09/2013 10:11:01
Product	FIRM A (FA.CME)	Clearing Date	05/09/2013
Clearing	CME Group Clearing House	Execution Time (Local)	05/09/2013 10:10
Status help	Cleared	Strategy Price	
Status Reason	Trade submitted for clearing	Strategy Type	Strip (Jun-2013 - Jul-2013)
Trade Type	BLOCK	Cleared contract(s)	640 / 0

[Print](#) [Void](#) [Close](#) [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 multi-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

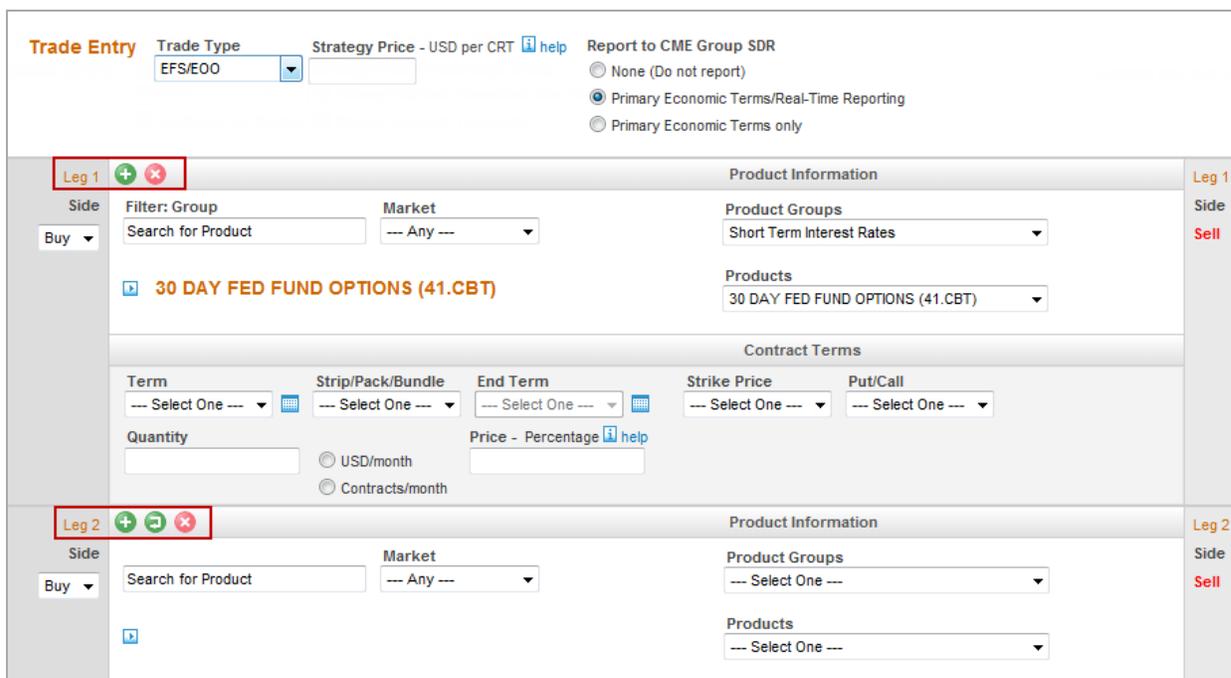
Add an initial leg to begin the transaction. Add subsequent legs to the transaction to create a multi-leg transaction.

See [Single-Side Trade Entry](#) for single-side trades, and [Dual-Side Trade Entry](#) for dual-side trades.

Note: CDS Index and CDS Single Name products cannot be traded as part of multi-leg transactions.

To enter a multi-leg transaction:

- To add additional legs to a transaction, click : .



The screenshot displays the 'Trade Entry' form with two legs. Leg 1 is highlighted with a red box and contains the following information:

- Trade Entry:** Trade Type: EFS/EOO, Strategy Price: USD per CRT, Report to CME Group SDR: Primary Economic Terms/Real-Time Reporting.
- Leg 1:** Side: Buy, Filter: Group: Search for Product, Market: Any, Product Groups: Short Term Interest Rates, Products: 30 DAY FED FUND OPTIONS (41.CBT).
- Contract Terms:** Term: Select One, Strip/Pack/Bundle: Select One, End Term: Select One, Strike Price: Select One, Put/Call: Select One, Quantity: [input], Price: Percentage.

Leg 2 is also visible below Leg 1, with a red box around its header and a copy icon.

- To enter information for the new leg, follow **product information** entry steps:
 - [Dual-Side Trade Entry](#)
 - [Single-Side Trade Entry](#)
- 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: 

Trade Entry		Trade Type EFS/E00	Strategy Price - USD per CRT help	Report to CME Group SDR <input type="radio"/> None (Do not report) <input checked="" type="radio"/> Primary Economic Terms/Real-Time Reporting <input type="radio"/> Primary Economic Terms only	
Leg 1	 	Product Information		Leg 1	
Side	Filter: Group Search for Product	Market --- Any ---	Product Groups Short Term Interest Rates	Side	Red Sell
Buy	30 DAY FED FUND OPTIONS (41.CBT)		Products 30 DAY FED FUND OPTIONS (41.CBT)		

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:

- [Blotter](#) – lower portion of screen with output in table format.
- [Refresh/Search/Export](#) – upper portion of screen that allows the user to select search criteria, browse through pages of data, refresh data or export data to excel.

Trade Blotter

Refresh Search 

Trade ID	Side	Submit Date	Status 	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
4907048		08/28/2014 15:38:37	Pending Validation	Strategy Type = Strip (17)				Oct-2014											OPNT 08/28/2014
01	B			Corn Calendar Swap (CCS-CBT)	10,000	Contracts/month	200.00	Oct-2014											
17	B			Corn Calendar Swap (CCS-CBT)	10,000	Contracts/month	200.00	Feb-2016											

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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.

Note:

- 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 

Refresh Search 

Trade ID	Side	Submit Date	Status 	Product	Quantity	Volume Quote	Price 	Term	Buyer Firm
4670003		08/07/2013 13:03:41	Pending Validation	Strategy Type = Strip (2)				Oct-2013	
01	B			Argus Sour Crude Index ('ASCI') Calendar Month Futures (37.NYMEX)	10,000	Barrels/month	98.00	Oct-2013	
02	B			Argus Sour Crude Index ('ASCI') Calendar Month Futures (37.NYMEX)	10,000	Barrels/month	98.00	Nov-2013	

Trade Blotter columns that can be hidden have a minus symbol 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: <ul style="list-style-type: none"> • 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 cancelled by the submitter.

Field	Description
	<ul style="list-style-type: none"> • 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 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 Manager (RAV) permissioning or deal/contract validation (see ticket for details). • Void – Cleared transaction has been canceled by the submitter or exchange administrator. <p>Clearing Status for Front End Clearing Risk Model (FEC).</p> <p>The following deal statuses represent the aggregate status of any/all allocations:</p> <ul style="list-style-type: none"> • 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.

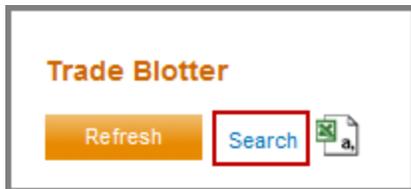
Refresh and Search / Export

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 screenshot shows a search criteria pop-up box with a close button (red 'x') in the top right corner. The form contains several sections of filters:

- Top Day:** A checked checkbox.
- Clearing Date:** A date picker set to March 14, 2013.
- Trade ID:** An empty text input field.
- Link ID:** An empty text input field.
- Set Range:** A checked checkbox and a date range picker set to April 8, 2013.
- Query For Submit Date:** An unchecked checkbox.
- Product:** An empty text input field.
- Status:** A dropdown menu set to '-- Any --'.
- Account:** An empty text input field.
- Red Code:** An empty text input field.
- Trade Type:** A dropdown menu set to '-- Any --'.
- Client Order ID:** An empty text input field.
- Exchange:** A dropdown menu set to '-- Any --'.
- Aged:** A dropdown menu set to '-- Any --'.
- Principal:** An empty text input field.
- Group:** A dropdown menu set to '-- Any --'.
- Source:** A dropdown menu set to '-- Any --'.
- Buyer:** An empty text input field.
- Designated User:** An empty text input field.
- Price:** An empty text input field.
- Strike Price:** An empty text input field.
- Seller:** An empty text input field.
- Submitter/Clerk:** An empty text input field.
- Cleared USI:** An empty text input field.
- Bilateral USI:** An empty text input field.
- Block USI:** An empty text input field.
- User:** An empty text input field.

At the bottom right of the form, there are three buttons: 'Search' (orange), 'Close' (orange), and 'Clear' (orange).

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.

Field	Description
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.
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: <ul style="list-style-type: none"> • 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

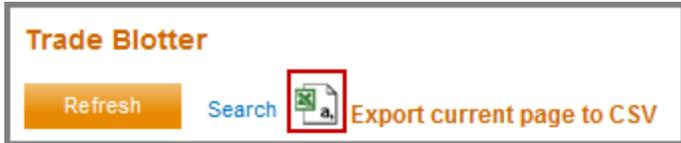
- Click **Clear** to remove all selected search criteria.
- Click **Close** to close the pop-up box without setting search criteria.

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.

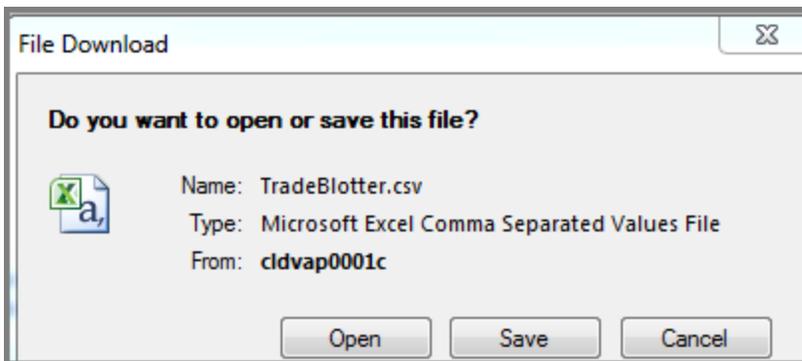
Export Trade Blotter to Excel CSV



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 with Allocations](#)
- [Single-Side Trade](#)

Dual-Side Multi-Leg Trade Ticket with Allocations

Trade ID	4862821	Submit Date	07/31/2014 13:50:28
Product	Corn Calendar Swap (CCS.CBT)	Clearing Date	07/30/2014
Clearing	CME Group Clearing House	Original Trade Date	07/22/2014
Execution Time (Local)	07/22/2014 13:49	Execution Time (CT)	13:49
Status <input type="checkbox"/> help	Cleared	Strategy Price	
Status Reason	Trade submitted for clearing	Strategy Type	Generic
Trade Type	OPNT	Cleared contract(s)	10 / 24
Bilateral SDR	CME Group SDR	Bilateral SDR LEI	SNZ20JLFK8MNNCLQOF39
Regulatory Report Type	Primary Economic Terms only	Inter-affiliated	No
Swap Execution Facility	(Off Facility)		

Print Void Close Copy

Buyer Principal Information

Company Name **A BANK** Submitter dgbram092 (dg dgbram092) Source Gui

Allocation Information Block Alloc Ind: Allocated trade Reporting Counterparty: CLEARING CORP. (IRONLEI1234567890123)

<input type="checkbox"/> Company Name	Trading Account	Name	Quantity
<input checked="" type="checkbox"/> CLEARING CORP.	CLEARING CORP.	Fnamecpt272 Lnamecpt272	5,000 All
		Cleared / Bilateral USIs/UTIs (L1)	----- / 1010000023CPB000004862821TA0001
		Cleared / Bilateral USIs/UTIs (L2)	----- / 1010000023CPB001004862821TA0001
		Cleared / Bilateral USIs/UTIs (L3)	----- / 1010000023CPB0004862821TA0001
		Cleared / Bilateral USIs/UTIs (L15)	----- / 1010000023CPB0004862821TA0001
		Cleared / Bilateral USIs/UTIs (L16)	----- / 1010000023CPB015004862821TA0001
		Cleared / Bilateral USIs/UTIs (L17)	----- / 1010000023CPB016004862821TA0001

CLEARING CORP. CLEARING CORP. krasset manager (Kr asset Manager) 5,000 All

Seller Principal Information

Company Name **A BANK** Submitter dgbram092 (dg dgbram092) Source Gui

Allocation Information

<input checked="" type="checkbox"/> Company Name	Trading Account	Name	Quantity
<input checked="" type="checkbox"/> CLEARING CORP.	CLEARING CORP.	Fnamecpt276 Lnamecpt276	5,000 All
<input checked="" type="checkbox"/> CLEARING CORP.	CLEARING CORP.	Fnamecpt276 Lnamecpt276	5,000 All

	Product	Quantity	Price	Term	Strike	ST	CCY	
1	Buy Corn Calendar Swap (CCS.CBT)	10,000 Bushels/month 2 cleared contract(s)	456.25	Aug-2014			USD	<input checked="" type="checkbox"/> Sell 1
		Block USI 1010000023CPB000004862821T						
2	Buy Corn Calendar Swap (CCS.CBT)	10,000 Bushels/month 2 cleared contract(s)	456.25	Sep-2014			USD	<input checked="" type="checkbox"/> Sell 2
6	Sell Corn Calendar Swap (CCS.CBT)	10,000 Bushels/month 2 cleared contract(s)	456.25	Mar-2015			USD	<input checked="" type="checkbox"/> Buy 6
		Block USI 1010000023CPB005004862821T						
7	Sell Corn Calendar Swap (CCS.CBT)	10,000 Bushels/month 2 cleared contract(s)	456.25	Apr-2015			USD	<input checked="" type="checkbox"/> Buy 7

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 Execution Facility will be "(Off Facility)" for submitted LGNOT and OPNT trades.
 - Swap Execution Facility will be a combination of the SEF LEI and "CME Group Swap Execution Facility" for SWBLK trades:

Swap Execution Facility	SNZ20JLFK8MNNCLQOF39 (CME Swap Execution Facility)
-------------------------	--

- The above points are applicable to GUI entered deals; other SEFs can appear under "Swap Execution Facility" 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 - Omnibus and non-omnibus 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 by Company Name, Trading Account, Name and Quantity.
 - 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.

Principal Information							Cancel
Company Name		Submitter nu 11		Source Gui			
Allocation Information							
Company Name		Trading Account		Name		Quantity	
CLEARING CORP.				Fnamecpt271 Lnamecpt271		10,000	
Counterparty Information							
Company Name QA1_MIXFIRMTYPE (QA1M)		Submitter QA1_MIXCPC1USER_UFN QA1_MIXCPC1USER_ULN		Suggested Trading Firm			
AAA_Corp (AAA1)							
Product	Quantity	Price	Term	Strike	ST CCY		
1 Buy Silver Weekly 4 Option (SO4.COMEX)	10,000 Troy ounces/week 2 cleared contract(s)	80.000	Jul-2014WK4	100.00 P	USD	1	

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."

Trade ID	Side	Submit Date	Status help	Product	Quantity	Volume Quote	Price	Term	Buyer Firm
4416855	S	12/21/2012 10:01:46	Alleged	CRUDE OIL (CL.NYMEX)	10,000	Barrels/month	100.00	Mar-2013	

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

Trade ID	4416855	Submit Date	12/21/2012 10:01:46
Product	CRUDE OIL (CL.NYMEX)	Clearing Date	Not cleared yet
Clearing	CME Group Clearing House	Execution Time (Local)	Top Day
Status help	Alleged	Strategy Price	
Status Reason		Strategy Type	
Trade Type	EFP	Cleared contract(s)	0 / 10

Print Close

Principal Information Claim Decline

Company Name	Submitter	Quantity
DEUTSCHE BANK SECURITIES INC. (DBFI)	Natalie Ulrick	10,000

Account Information Designated: Order No.

Company Name	Trading Account	Name
<input type="text" value="--- Select One ---"/>	<input type="text" value="--- Select One ---"/>	<input type="text" value="--- Select One ---"/>

3. From the Principal Information area, enter or select the **Company Name**, **Trading Account** and **Name** information.
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."

Trade ID	Side	Submit Date	Status	Product	Quantity	Volume Quote	Price	Term	Buyer Firm
4416855	S	12/21/2012 10:01:46	Alleged	CRUDE OIL (CL.NYMEX)	10,000	Barrels/month	100.00	Mar-2013	

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

Trade ID	4416855	Submit Date	12/21/2012 10:01:46
Product	CRUDE OIL (CL.NYMEX)	Clearing Date	Not cleared yet
Clearing	CME Group Clearing House	Execution Time (Local)	Top Day
Status	Alleged	Strategy Price	
Status Reason		Strategy Type	
Trade Type	EFP	Cleared contract(s)	0 / 10

Principal Information			Print	Close	
Company Name	Submitter	Quantity	Claim	Decline	
DEUTSCHE BANK SECURITIES INC. (DBFI)	Natalie Ulrick	10,000			
Account Information					
Designated	Natalie Ulrick	Order No.			
Company Name	Trading Account	Name			
--- Select One ---	--- Select One ---	--- Select One ---			
Counterparty Information					
Company Name	F.C. STONE, LLC (SSTN)	Submitter	nu 11	Source	Gul
Product	Quantity	Price	Term	Strike	ST CCY
1 Sell CRUDE OIL (CL.NYMEX)	10,000 Barrels/month	100.00	Mar-2013		USD

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

Please enter reason for your decline (optional).

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.

Trade ID	2318735	Submit Date	08/17/2011 13:29:50
Product	Corn Futures (C.CBT)	Clearing Date	08/17/2011
Clearing	CME Group Clearing House	Execution Time (Local)	Top Day
Status help	Cleared/FEC Reject	Strategy Price	
Status Reason	Trade submitted for clearing	Strategy Type	
Trade Type	EFP	Cleared contract(s)	1 / 0

[Print](#)
[Void](#)
[Close](#)
[Copy](#)

Buyer Principal Information						
Company Name	New York Mercantile Exchange (1A01)	Name	Marisol Nev	Source	Gui	
Allocation Information						
Company Name	Trading Account	Name	Quantity			
MF Global	MF Global-MW1234 (2C)	Ashok Koduri	1			
Seller Principal Information						
Company Name	New York Mercantile Exchange (1A01)	Name	Marisol Nev	Source	Gui	
Allocation Information						
Company Name	Trading Account	Name	Quantity			
Koch Fuels1	MBF CLEARING CORP.-KOCHACCT2 (4C)	Koch traderadmin	1			
Product	Quantity	Price	Term	Strike	ST CCY	
1 Buy Corn Futures (C.CBT)	1 Contracts/month 1 cleared contract(s)	625.00	Sep-2011		USD	Sell 1

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 volume traded by a Broker per Product and a summary of the trades and single-sided trades submitted for clearing through CPC. Report availability varies based on the selected user role.

The following example of reports may be available:

- **CDS Trade Summary Report** – displays the list of CDS trades entered for a range of clearing dates. The Red Code parameter will be used to determine whether to display Red Code on the report instead of a product filter.
 - Users with entitlements of at least one firm with a Red Code Firm type will show Yes as the default in the Red Code parameter. All others will be locked into No.
 - The Trader parameter will be consolidated into the Trading Firm parameter.
 - The Trading Firm parameter will show a list of each Trader ID combined with the Trading Firm.

Firm entitlements determine selectable values in Firm parameters.

- **Commission** - The Trader and Broker parameters will be consolidated into the Trading Firm and Broker Firm parameters. The Trading Firm and Broker Firm parameters will show a list of each Trader ID combined with the Trading Firm.

The Submitter parameter has been removed.

Firm entitlements will determine selectable values in Firm parameters.

- **Esecurity User Information** - This report will be decommissioned, and two reports—a SMART Click User Information Report and a CME ClearPort Registered Entity Report will replace it.

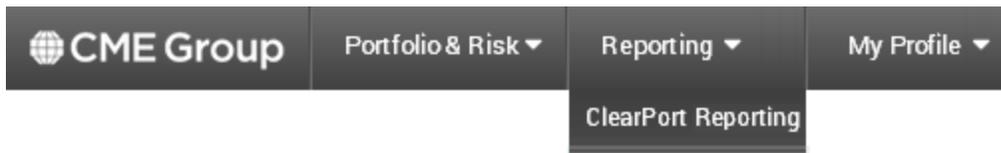
The SMART Click User Information Report will replace the Esecurity User Information Report for Verification Officers accessing reports with a SMART Click User ID. It will contain only the list of users at their firm who have registered for SMART Click.

A CME ClearPort Registered Entity Report will return all registered brokers, traders, and asset managers. All ClearPort Clearing Verification Officers will have access to this report.

- **Trade Summary Report**- displays the list of non-CDS trades entered for a range of clearing dates. The Trader parameter will be consolidated into the Trading Firm parameter.
 - The Trading Firm parameter will show a list of each Trader ID combined with the Trading Firm.
- **Volume by Broker by Product** – displays the volume of trade entered across products by Broker Firms for a range of clearing dates.
- **Volume by Trader** – displays the volume of trades entered by a trader for a range of clearing dates.
- **Volume by Asset Manager by Product** – displays the volume of trade done across products by an Asset Manager for a range of clearing dates.
- **Trading Firm Account Summary** – displays the list of active accounts for a trading firm on a given business day.
- **Volume by Broker and Source** – displays the volume of trade by broker firms across various sources for a range of trade dates.
- **Volume and Percentage by Source** – displays the volume and percentage of trades entered on an exchange across various sources for a range of trade dates.
- **Volume by Product Group in Date Range** – displays the volume of trades entered across products for a range of trade dates.

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

1. From the navigation menu, click **Reporting** then select **ClearPort Reporting**.

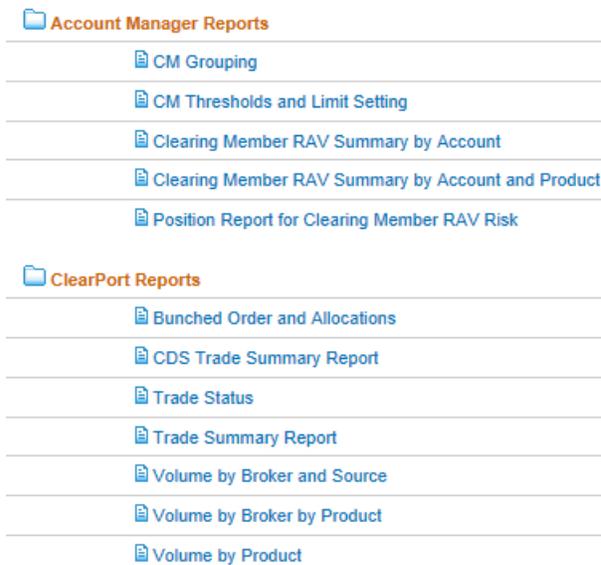


2. Select an **application**.

If only one application is available and selected from the drop-down, the figure below displays.

A screenshot of the 'Select applications/roles' form. It features two dropdown menus. The first dropdown is labeled 'Select an application' and the second is empty. Below the dropdowns is a 'Get Reports' button.

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



General Reports
Account Relationship
Alias
ClearPort Accounts by Market Type
ClearPort Registered Entity
Enabled Brokers by Accounts
FIX Mapping Report for Globex
Firm by Firm Type
Legacy Claim Admin Report
Platform Relationship
Product Specifications
Trader Report by Symbol
Trading Firm Account Summary
UNO User Info

4. Select the report and enter the appropriate parameters.

The report displays data that matches specified search criteria.

Clearing Member	Trading Firm	Leg Idx	B/S	Broker Asset Mgr Firm	Product	Type	Ex ch	Trade Term	Diff	Price	Coy	Notional Qty	Volume Quote	Group	Acct ID	Trd ID	Trader	Brkr	Asset Mgr	Submit Date	Stra Type	Plat form	Status
CLEARING5	TRADING5	1	B	BROKER1	GB - ClearedOTC LGF(collat mng)	FWD	CO	OPNT	Mar-31-2015	1,291.205	USD	100.000	NotionaMetals	123	T48	TRADERJ	mmtest			03/30/2015			ACCE
CLEARING5	TRADING5	1	S	BROKER1	GB - ClearedOTC LGF(collat mng)	FWD	CO	OPNT	Mar-31-2015	1,291.205	USD	100.000	NotionaMetals	456	T857	TRADERF	mmtest			03/30/2015			ACCE

The following report toolbar options are available:

Field	Description
	Opens the print dialog.
	Opens the Export dialog, with options to export and save the file as a spreadsheet.
	Indicates the current page and options to navigate to other pages.
	Modify the zoom / magnification of the report.
	Return to the previous report function.

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.

Parameters Required for CDS Trade Summary Report

Start Date

End Date

Clearing Member

Trading Firm

Broker Firm

Asset Manager

Source

Product

Status

RedCode/PairClip

Exchange

- All
- CBT
- CBTSW
- CCE
- CEE

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.

Field	Description
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

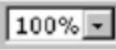
Generate reports from the Reports tab.

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

 **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.

The Report Toolbar provides the following functions:

Field	Description
	Opens the Export Option screen, which provides instructions on how to export and save the file in another format.
	Sends the report to the printer.
	Returns to the first page of the report.
	Returns to the previous page of the report.
<input type="text" value="1"/> / 1	Indicates the current page of the report. The second number indicates the total number of pages in the report.
	Displays the next page of the report (if multi-page report).
	Displays the last page of the report (if multi-page report).
<input type="text"/> 	Search for specific text in the report.
	Adjusts the magnification of the screen.

Supplemental Information

Supplemental information for entering trades in CME ClearPort:

- [Trade Types](#)
- [RED Code](#)
- [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.
LGNOT	Large Notional Off-Facility Swap. Off-facility swap that has a notional or principal amount at or above the appropriate minimum block size applicable to such publicly reportable swap transaction and is not a block trade. <ul style="list-style-type: none"> • SEF (Swap Execution Facility) Trade. • Subject to Block Minimums Quantity validation. 	SDR reporting options: <ul style="list-style-type: none"> • Report to CME Group SDR • Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR) Swap Execution Facility set to "Off Facility."

OPNT	Over the Counter Privately Negotiated Trades.	SDR reporting options: <ul style="list-style-type: none"> • Report to CME Group SDR • Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR) Swap Execution Facility set to "Off Facility."
SWBLK	Swap Block trade. Account Owner firm must have relationship with CME SEF. <ul style="list-style-type: none"> • SEF (Swap Execution Facility) Trade. • Subject to Block Minimums Quantity validation • All agents and counterparties must be registered for CME SEF. 	SDR reporting options: <ul style="list-style-type: none"> • Report to CME Group SDR • Previously Reported to Other SDR (if Primary Economic Terms only is selected for Report to CME Group SDR) Swap Execution Facility will be a combination of the SEF LEI and "CME Group Swap Execution Facility" for SWBLK trades.

RED Code

RED stands for Reference Entity Database. RED codes identify both the reference entity, also known as the entity issuing or guaranteeing the debt, and the reference obligation, which is the bond referred to in the CDS contract.

RED Code use in CME ClearPort is only allowed for firms that have a valid license. Contact the [Global Command Center](#) to set your firm status.

RED codes link debt issuers to their obligations. The first six characters of the nine-character unique identifiers represent the reference entity, and the last three represent the reference obligation.

Pair Clip codes designate a specific reference entity and debt obligation.

- North America single name - 6 alpha numeric characters
- European single name - 9 alpha numeric characters
- Index - 9 digits

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 (as defined by Dodd-Frank) traded on CME's Designated Contract Markets (NYMEX, COMEX, CME, and CBOT) or off-exchange markets pursuant to DCM rules which are accepted for clearing will be reported to CME Swap Data Repository (SDR) by CME Clearing.

Relevant trades types submitted to CME for clearing which are impacted include OPNT, LGNOT and SWBLK. CME Equity Index Futures and CME Equity Index Options on Futures are the only exceptions (participants must report these transactions directly to an approved SDR).

The cleared component of OPNT trades submitted through the [CME ClearPort API](#) will automatically be reported by CME Clearing to the CME SDR. Both the bilateral and cleared components of OPNT, SWBLK, and LGNOT trades submitted through CME ClearPort will automatically be reported by CME Clearing to the CME SDR.

SWBLK trade entry through the CME ClearPort Trade entry screen is only supported for CME SEF. All other swap trades submitted through the Trade Entry screen will be considered as execute Off-facility. This information will be indicated, where available, on the trade ticket.

A trade is considered a Swap Transaction if **ONE** of the following is true:

- Trade is an OPNT / LGNOT / SWBLK

For more information on CME Swap Data Repository, see: www.cmegroup.com/sdr.