

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-160

DATE: April 12, 2016

SUBJECT: New Release OTC IRS Advisory – Compression Group ID Deployment

Please be advised that beginning on April 13, 2016, CME Clearing will provide the Compression Group ID in firm netting messages via the OTC IRS Clearing Firm API in the New Release environment. The Compression Group ID will be available in the Production environment on April 25, 2016.

The Compression Group ID is used to link all trades terminated and/or created in netting or blending group. This unique ID will be the same for all trades in a "compression group". The Compression Group ID is only provided on netting and blending termination messages and remnant new trade confirmation messages.

This optional trade ID tag will be added to the "partyTradeIdentifier" FpML element. Note that there is no change to the schema and all sample messages are available on IntraLinks.

If you have questions, please contact the CME Client Services Team at onboarding@cmegroup.com.

Regards,

CME Clearing