CME Group | Advisory Notice

TO: Back Office Managers

FROM: CME Clearing

DATE: March 29, 2017

ADVISORY #: 17-120

SUBJECT: **Addition of Delegated Reporting Indicators, Non-OTC Accounts, and Non-OTC Account Indicator to the Account Reconciliation File**

Effective immediately, CME Clearing will add additional information to the Account Reconciliation File to provide more transparency into the status of accounts flagged for CME's Delegated Reporting Service. These are accounts that are setup for Delegated Reporting to our European Trade Repository (ETR) and/or the Australian Trade Repository (ATR). Additionally, non-OTC accounts which are flagged for Delegated Reporting will now be included in the report as well.

Four new columns have been added to the report. Three columns will indicate for which Repository the account is setup. The fourth column will indicate whether the account is a Non-OTC account.

Listed below are the new columns that we will be adding. Possible values in these fields will be 'Y' (yes) or 'N' (no). 'Y' means that the account meets that criteria while 'N' means that the account does not meet that criteria.

- **ATR_DR** – indicates whether the account is setup for Delegated Reporting into the CME ATR.
- **ETR_CME_DR** – indicates whether the account is setup for Delegated Reporting into the CME ETR, if cleared at CME Inc.
- **ETR_CCE_DR** – indicates whether the account is setup for Delegated Reporting into the CME ETR, if cleared at CME Clearing Europe.
- **NON_OTC** – indicates whether the account is NOT an OTC account. For example, if this is set to 'Y', then the account is setup for Futures & Options. If 'N', then the account is permissioned for OTC products.

An updated file specification is provided on the next page.

Since 2013, CME Clearing has provided additional transparency into the status of Clearing Firm's OTC trading account setups via the Account Reconciliation File. You can find more information about this file here.

Should you have questions, please contact CME Clearing Client Services at onboarding@cmegroup.com or 312-338-7112.

File Format

CLEARING_FIRM_NAME	Clearing firm name
CLEARING_FIRM_ID	CMF number at CME Clearing
ORIGIN	CUST or HOUS
ACCOUNT_NUMBER	Client account ID as registered
OWNER_FIRM	Client Account Owner
OWNER_FIRM_SHORT_NAME	Client account Owner shortname
ASSETMGR_FIRM	Asset Manager fullname (if applicable)
ASSETMGR_SHORT_NAME	Asset Manager shortname (if applicable)
LEI	Legal Entity Identifier for the Client Account Owner
CME_ACCOUNT_ALIAS	Account alias for all OTC products except IRS
IRS_ALIAS	Account alias for IRS products
PLATFORM_NAME_1	Up to three affirmation platforms
PLATFORM_ALIAS_1	and the account's alias on each such platform
PLATFORM_NAME_2	
PLATFORM_ALIAS_2	
PLATFORM_NAME_3	
PLATFORM_ALIAS_3	
INITIAL_MARGIN_ACCOUNT	Initial margin account
STATUS	RAV Manage Status – A = Active, I = Inactive
IRS_CREDIT_CONTROL	Credit control status for IRS, CDS or OTC FX
CDS_CREDIT_CONTROL	"CME HOSTED" or "CLAIM"
FX_CREDIT_CONTROL	
IRS_NETTING_ALG	Netting algorithm for IRS, CDS or OTC FX
CDS_NETTING_ALGO	
FX_NETTING_ALGO	
IRS_FEE_CLASS	Fee classification for IRS, CDS or OTC FX
CDS_FEE_CLASS	
FX_FEE_CLASS	
IN_RAV_IRS	RAV permissioning by asset class, either -
IN_RAV_CDS	NONE, ALL, SPECIFIC
IN_RAV_OTCFX	
IN_CLEARING_IRS	Clearing permissioning by product class
IN_CLEARING_CDS	
IN_CLEARING_OTCFX	
COMPLETE	Completion status Y or N
CREATION_DATE	Date created
UPDATE_DATE	Last date account was updated
HOLDING_ACCOUNT	Indicates whether the account is a bunched order account
IN_RAV_PM	Indicates whether the account is setup in RAV for PM
IN_CLEARING_PM	Indicates whether the account is setup in Clearing for PM
PM_COMPLETE	Indicates whether the account is setup at CME for PM
ATR_DR	Indicates whether the account is setup for Delegated Reporting into the CME ATR
ETR_CME_CR	indicates whether the account is setup for Delegated Reporting into the CME ETR, if cleared at CME Inc
ETR_CCE_DR	indicates whether the account is setup for Delegated Reporting into the CME ETR, if cleared at CME Clearing Europe
NON_OTC	indicates whether the account is NOT an OTC account