

CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
Advisory #: 17-182
DATE: Thursday May 18, 2017
SUBJECT: New Release OTC Advisory – PAI to PAA Reporting Change **REVISED**

Please be advised that beginning on May 16, 2017 in New Release, CME Clearing will be renaming Price Alignment Interest (PAI) to **Price Alignment Amount (PAA)** on the below OTC reporting. Please note this is only a name change and, as such, there are no operational workflow changes. The table below provides the date each report will be updated in New Release.

All files will reflect these changes in Production on June 19, 2017.

New report samples for all impacted files can be found on IntraLinks at the following links:

OTC IRS: <https://services.intralinks.com/AZ?p=3&w=1400775&folderId=2254531557>

OTC CDS: <https://services.intralinks.com/AZ?p=3&w=1400775&folderId=2254109847>

OTC FX: <https://services.intralinks.com/AZ?p=3&w=1400775&folderId=2253870517>

Asset Class	Report	Existing File Name	NR Date
IRS	PAI Rate file	cme.pai.rate.YYYYMMDD.csv - PAI_type column header in NR May 23 - PAI_type data entries in NR May 24 - File name change live May 16	See details to the left
IRS	Trade Register	IRSTR_FIRMID_ACCOUNTID_YYYYMMDD_ITD.csv	May 17
		IRSTR_FIRMID_ACCOUNTID_YYYYMMDD_EOD.csv	
CDS	Settlement Price file	CDS.settle.ccyymmdd.e.csv (ITD)	May 24
		CDS.settle.ccyymmdd.s.csv (EOD)	
		CDS.settle.eur.ccyymmdd.s.csv	
		CDS.red.settle.ccyymmdd.s.csv	
		CDS.red.settle.eur.ccyymmdd.s.csv	
CDS	Product Reference File	All XML product reference files	May 24
FX	Trade Register	Trade_Register_XXX_YYYYMMDD.csv	Live May 16
FX	Position Report	POSITION_XXX_YYYYMMDD.csv	Live May 16

FX	Product Reference File	cme.cme.fwd.prf.YYYYMMDD.xml	May 24
FX	Settlement Price file	cme.settle.fwd.YYYYMMDD.e.xml (ITD)	May 24
		cme.settle.fwd.YYYYMMDD.s.xml (EOD)	

For more information, please contact the CME Client Service team at onboarding@cmegroup.com or 312.338.7112.