



TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-220

DATE: 06/01/2020

SUBJECT: OTC IRSMR3 Report – Update FX Rate Precision in NR

The decimal precision of FX Rates on the New Release version of the IRSMR3 will be increasing from 7 to 10 decimal points as of Wednesday, June 10.

The IRSMR3 file (IRSMR3\_[firm number]\_YYYYMMDD.csv) contains the initial margin requirements for the clearing firm broken down by performance bond account. This update is to align with the precision of other CME reporting.

The change will be reflected in the files produced in the New Release testing environment on June 10. Firms can make the precision change at any time before the release. CME Clearing will follow up with further details on the production update in a subsequent advisory.

For questions, please contact the CME Client Services Team at [onboarding\\_clearing@cme.com](mailto:onboarding_clearing@cme.com) or 312.338.7112.

Regards,

CME Clearing