

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-374

DATE: 9/28/2020

SUBJECT: New OTC FX PAA Report Available

Please be advised that a new OTC FX price alignment report is live in New Release. The report will be published in Production on October 5<sup>th</sup>, 2020. The OTC FX PAA Rate will continue referencing Fed Funds Effective rate for USD-settled forwards (CSFs and NDFs) and options. Similarly, the OTC FX PAA Rate will continue referencing EONIA for EUR-settled CSFs. The new standalone OTC FX report will contain the PAA Rate information for the 6 FX settlement currencies.

**Report Details:**

- **Filename (New Release):** cme.fx.paa.rate.YYYYMMDD.nr.csv
- **Filename (Production):** cme.fx.paa.rate.YYYYMMDD.csv
- **Location:** OTC FX public FTP folder

For questions, please contact the CME Client Services Team at [onboarding\\_clearing@cmegroup.com](mailto:onboarding_clearing@cmegroup.com) or +1 312 338 7112.

Regards,

CME Clearing