

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-424

DATE: 11/4/2020

SUBJECT: OTC FX New Release – Trade Register Update

Please be advised that CME will add four new columns to the end of the OTC FX Trade Register CSV report in New Release on November 11, 2020. CME will confirm the production date in a forthcoming advisory.

These new columns will further align the FX Trade Register with the IRS Trade Register, as well as provide additional trade level information. This change will impact end of day and intraday Trade Registers. Please note these columns are optional, and the FIXML (.xml) Trade Register is not impacted.

New Trade Register Columns:

Column Name	Description
UTI	Unique Transaction Identifier
COMPRESSION_GROUP_ID	ID to link trades in a compression group (assigned by CME)
PAYMENT_DATE	Payment Date of all cash flows. It will be the next (or T+2) good settlement date in the calendar of the settlement currency of the trade
PAA_Rate	Rate used to calculate the Price Alignment Amount (PAA)

Report name: Trade_Register_XXX_YYYYMMDD.nr.csv

For questions, please contact the CME Client Services Team at onboarding_clearing@cme.com or +1 312 338 7112.

Regards,

CME Clearing