



Clearing Advisory Notice

TO: Clearing Member Firms

FROM: CME Clearing

DATE: April 30, 2021

ADVISORY #: 21-157

SUBJECT: FIXML Exercise/Assignment Reports to Add Customer Account Tag, By Default

Please be advised that CME Clearing is making a change to the FIXML Reports produced as a result of Exercise and Assignment. The records on the AsgnRpt and ExerRpt Reports will begin including Customer Account (Pty Role 24) FIXML tag, by default. Currently, that tag is only included on the records on the ExerRpt when an Option Instruction is submitted with a Customer Account specified. With this change, the Customer Account tag will always be present for each record on both files. If an Option Instruction is submitted including a Customer Account, that same Customer Account will be populated in the Customer Account tag on the record. If not, the Position Account will be populated in the Customer Account tag on the record. Also, if an FCM updates Customer Account, CTI, or Origin on an E/A Trade top-day, those changes will be reflected on the FIXML Trade Register as well as the FIXML Exercise/Assignment Reports.

This change will be implemented in Production for Monday, June 28, 2021.

This change is currently available to be tested in New Release.

Following is an example of one message with the Pty Role 24 tag included:

```
<PosMntRpt RptID="26173517" TxnTyp="1" Actn="1" BizDt="2021-04-26" SetSesID="EOD"
CntraryInstrctnInd="N"><Pty ID="010" R="1"/><Pty ID="010" R="4"/><Pty ID="CME"
R="21"/><Pty ID="CME" R="22"/><Pty ID="010" R="24"/><Pty ID="010" R="38"><Sub ID="1"
Typ="26"/></Pty><Instrmt ID="MO4" Desc="EUR/USD MONDAY OPTION Week4" CFI="OCEXPS"
SecTyp="OOF" Src="H" MMY="202104W4" MatDt="2021-04-26" StrkPx="1.2025" Mult="125000"
Exch="CME" UOM="Ccy" UOMCcy="EUR" UOMQty="125000" PxUOM="Ccy" PxUOMCcy="EUR"
PxUOMQty="1" PutCall="1" ValMeth="EQTY" Fctr="1" PxQteCcy="USD"
FnlSettlCcy="USD"/><Undly CFI="FFCPS0" Desc="EURO FUTURE" ID="EC" MMY="202106"
UOM="EUR" Mult="125000" SecTyp="FUT" Exch="CME"/><Qty Long="36" Typ="EX"/><Amt
Typ="SETL" Amt="35775" Ccy="USD"/></PosMntRpt>
```

For more information please contact CME Clearing at ccs@cmegroup.com or via phone at Chicago (312) 207 2525 | London (44) 203 379 3198 | Singapore (65) 6593 5591