



Clearing Advisory Notice

TO: Clearing Member Firms

FROM: CME Clearing

DATE: July 1, 2021

ADVISORY #: 21-236

SUBJECT: Adding Customer Account Tag on FIXML Assignment Reports By Default

Please be advised that in follow-up to CH Advisory [21-157](#), CME Clearing announced a change to the FIXML Reports produced as a result of the Options Exercise and Assignment process. With that change, which became effective Monday, June 28, 2021, only the records on the Exercise Report (ExerRpt) started including Customer Account (Pty Role 24) FIXML tag, by default.

The corresponding change, for the Assignment Report (AsgnRpt), is scheduled for Monday, July 26, 2021. As a reminder, with this change, the Customer Account tag will always be present on each record, and the Position Account will be used as the default Customer Account. Please note that when FCMs update 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 enhancement will be available for testing in New Release starting Wednesday, July 14, 2021.

Below is an example of an Assignment Report FIXML message with the Pty Role 24 tag included:

```
<AsgnRpt RptID="516134" BizDt="2021-06-25" Ccy="USD" UndSetPx="123.203125"
AsgnMeth="R" SetSesID="EA"><Pty ID="CME" R="21"/><Pty ID="010" R="4"/><Pty ID="CBT"
R="22"/><Pty ID="010B" R="24"/><Pty ID="010B" R="38"><Sub ID="1"
Typ="26"/></Pty><Instrmt ID="25" SecTyp="00F" MMY="202107" MatDt="2021-06-25"
StrkPx="115.75" Exch="CBT" PutCall="1"/><Undly ID="25" MMY="202109" Mult="1000"
SecTyp="FUT" Exch="CBT"/><Qty Short="1" Typ="AS"/><Amt Typ="SETL" Amt="-
7453.13"/></AsgnRpt>
```

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