

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-315

DATE: 09/09/2021

SUBJECT: OTC IRS Production Advisory – IRSTRade Register Enhancement

Please be advised that CME will support the following IRSTRade Register (IRSTR) enhancement in the Production environment beginning **Monday, September 13, 2021**:

#### **Converted Trade ID**

- In support of the upcoming Basis Swap Splitting exercise and the EONIA & IBOR Conversions, CME will be adding a new 'CONVERTED\_TRADE\_ID' column to the end of the IRSTR which will assist in identifying the original trade that was converted (or split).
- This field will serve as the primary link between the original trade and the replacement trade(s) created as a result of conversion/splitting. In addition to CONVERTED\_TRADE\_ID, members and clients may leverage the existing Platform ID and Client ID for linkage purposes.

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