

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 22-141

DATE: 04/08/2022

SUBJECT: OTC Advisory – Trade Register and Clearing Confirmation Message Enhancements

Please be advised that CME is introducing the following Trade Register and Clearing Confirm enhancements for IRS and FX. These changes have been live in the New Release environment as of March 30, 2022 and are scheduled for Production May 2, 2022. To assist clearing members in daily EMIR reporting and cashflow reconciliation, CME is adding the below columns to the end of the OTC Trade Register as well as an IRS timestamp:

New Trade Register Columns

IRSTR

- **CLEARED_TIME** – this timestamp indicates the time that trade was cleared
- **CLEARING_SUBMISSION_TIME** – this timestamp indicates the time the platform submitted the trade to CME Clearing

FXTR

- **Previous MTM_Amt** – MTM of the trade as of previous one business date in the clearing calendar
- **Net CashFlow** – indicates the sum of VM + PAA + Deliv_Cash + Fee_Amt
- **CLEARED_TIME** – this timestamp indicates the time that trade was cleared
- **CLEARING_SUBMISSION_TIME** – this timestamp indicates the time the platform submitted the trade to CME Clearing

New IRS Clearing Confirmation Message Timestamp

- **executionDateTime** – this timestamp indicates the time that trade was executed (the CME Clearing Firm API FpML Schema is not impacted)

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

Regards,

CME Clearing