

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 22-160

DATE: 04/25/2022

SUBJECT: OTC Production 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 are scheduled for Production May 2, 2022 and have been live in New Release since March 30, 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](mailto:onboarding_clearing@cmegroup.com) or +1 312 338 7112.

Regards,

CME Clearing