



Clearing Advisory Notice

DATE: April 28, 2022
TO: Clearing Member Firms
FROM: CME Clearing
ADVISORY #: 22-170
SUBJECT: **LEI Submission in CGM Files under Rule 980.G**

Pursuant to Rule 980. (Required Records and Reports) of the Exchange Rules of each of Chicago Mercantile Exchange Inc. ("CME"), Chicago Board of Trade, Inc., New York Mercantile Exchange, Inc. and Commodity Exchange, Inc. (collectively, the "Exchanges"), all clearing members are required to prepare, maintain and keep current those books and records required by the Exchanges, the Commodity Exchange Act and the regulations and to provide certain information to the Exchanges and/or to CME Clearing (the "Clearing House") in accordance with the requirements of the rule.

Rule 980.G specifically requires that each clearing member must submit to the Clearing House daily reports that include all information required by the Clearing House, including but not limited to legal entity identifiers ("LEIs"), where available, and end-of-day gross positions by each house origin, by each customer origin and by each individual customer-level account within each customer origin.

Pursuant to Clearing Advisory [20-428](#) (Client Name and LEI required in CGM submissions, effective January 27, 2021), which followed the implementation of CFTC Reg 39.19(c)(1)(i)(D) as below, the information required under Rule 980.G must be provided in the nightly submission of Customer Gross Margin (CGM) position files by clearing members.

- 17 CFR 39.19(c)(1)(i)(D). End-of-day positions, including as appropriate the risk sensitivities and valuation data that the derivatives clearing organization generates, creates, or calculates in connection with managing the risks associated with such positions, for each clearing member, by house origin and by each customer origin, and by each individual customer account. The derivatives clearing organization shall identify each individual customer account using both a legal entity identifier and any internally-generated identifier, where available, within each customer origin for each clearing member.

Further to Clearing Advisory [20-428](#), CME Clearing reminds all clearing members that, pursuant to Rule 980.G, each clearing member should include in each record in its CGM submission the LEI of the relevant client account where this is available. The Clearing House further requests clearing member firms to ensure that:

- with respect to any customer for which an LEI is available, the clearing member firm must include such LEI in CGM files; and
- where any client account LEI is submitted by a clearing member firm in a CGM file, such LEI must be accurate and up to date and reflect the correct legal entity represented by the client account.

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.