CME Group Advisory Notice

TO:	Clearing Member Firms Back Office Managers
DATE:	March 5, 2024
FROM:	CME Clearing
NOTICE #:	24-075
SUBJECT:	**New Release** - **EMIR Refit Fields for CME Cleared OTC IRS/FX**

CME is releasing enhancements to cleared OTC IRS and FX to support changes to European Market Infrastructure Regulation (EMIR), also known as EMIR Refit. These new fields will be in the New Release (test) environment on **Monday, March 11, 2024**.

CME will add the Post-Trade Risk Reduction (PTRR) ID for trades involved in compression, and begin to pass through Report Tracking Number (RTN), and Prior UTI (Prior Unique Trade Identifier) when they are available for CME-cleared OTC IRS and OTC FX. Please note that "UPI" was added in a prior enhancement.

The below chart shows a summary of reports and trade messages impacted. Members can reference the Intralinks file sharing site for detailed specifications.

Field Name	Description	OTC IRS	OTC FX
Report Tracking Number (RTN)	Where a derivative was executed on a trading venue, a number generated by the trading venue and unique to that execution. Optional ID on CME clearing submissions.	Trade Register - new column "RTN_ID" Confirmation Message - see FPML specification for tags	Trade Register - new column "RTN_ID" Confirmation Message - see FIXML specification for tags
Post Trade Risk Reduction ID (PTRR ID)	Identifier generated by the PTRR service provider or CCP providing the PTRR	Trade Register - new column "PTRR_ID" Confirmation and	Trade Register - new column "PTRR_ID"

	service in order to connect all derivatives entering into a given PTRR event and resulting from that PTRR event.	Termination Messages - see FPML specification for tags	Confirmation and Termination Messages - see FIXML specification for tags
Prior UTI (Prior Unique Trade Identifier)	Assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions or in a one-to-many relation between transactions	Trade Register - new column "PRIOR_UTI" Confirmation Message - see FPML specification for tags	Trade Register - new column "PRIOR_UTI" Confirmation Message - see FIXML specification for tags

For questions or testing assistance, please contact the CME Client Services Team at onboarding@cmegroup.com or 312.338.7112.

Regards,

CME Clearing