

TO: Clearing Member Firms
FROM: CME Clearing
ADVISORY #: 15-144
SUBJECT: **Using FIA Tech OCR system for submitting additional client data, and
Final September 30 compliance date**
DATE: May 28, 2015

We are pleased to announce that clearing firms using the FIA Tech system to meet the CFTC's mandate for automated Ownership & Control Reporting (OCR), may also use this system to satisfy CME Clearing's requirement for additional client data for risk and default management.

FIA Tech has enhanced their OCR system to allow firms to specify the **CGM account** for each trading account. For futures accounts, this is the account ID that the firm uses when submitting Customer Gross Margining (CGM) position files to CME Clearing, and for swaps accounts, it is the analogous value used for rolling up trading accounts to the beneficial owner level for margining.

In addition to specifying the CGM account for each trading account, firms will create a Margin Accounts Master (MAM) file from their bookkeeping system, in the standard FIXML format, and transmit this file to FIA Tech. This file need not have any of the additional client data, but it will provide an automated means to identify client accounts with positions cleared at CME Clearing. FIA Tech will then use the data from the MAM file to generate the full set of additional client data and transmit this to CME.

Sungard also has enhanced its GMI bookkeeping system to generate the MAM file, so for firms using both GMI and FIA Tech, the only work required should be to provide the CGM account for each trading account, and to generate and transmit the MAM file to FIA Tech each day.

Note that the use of the FIA Tech system is optional. As previously announced, firms may directly submit the required additional client data for risk and default management to CME Clearing. For futures accounts, data may be submitted using either the Margin Accounts Master file or by adding it to the Customer Gross Margining position file. For swaps accounts, data may be submitted using either the Margin Accounts Master file or by adding it to LSOC Collateral Value Report datafiles. Firms planning to directly submit this data to CME Clearing but not yet doing so, may begin at any time.

Because many firms have requested the ability to leverage the FIA Tech system for providing the additional client data, the final data for compliance with this reporting requirement is being reset to match the OCR deadline of Wednesday, September 30, 2015.

For more information please see Clearing Advisory 15-049 at:

<http://www.cmegroup.com/tools-information/lookups/advisories/clearing/files/Chadv15-049.pdf>

and Clearing Advisory 14-127 at:

<http://www.cmegroup.com/tools-information/lookups/advisories/clearing/files/Chadv14-127a.pdf>

CME Clearing may be reached at 312-207-2525. FIA Tech may be reached at ocr.support@fia-tech.com.