



#43494

TO: ALL CLEARING MEMBERS

DATE: AUGUST 8, 2018

SUBJECT: UPDATE- CGM FILE ENHANCEMENTS GO-LIVE

The CGM file enhancements announced in OCC Memo #42724 will be implemented on August 20, 2018.

OCC will require all participants who wish to submit the new LEI tags within their CGM submissions to certify prior to the OCC go-live date. Industry Testing will be offered through 8/17/18, testing support will be available upon request after implementation as well. Additional testing information can be found below.

New fields have been added for LEI Number and CFTC Reportable Account Number. The Account Name field has been renamed LEI Name. These additional fields will be passed on to the CFTC for reporting. DDS message layouts for inbound (to OCC) CGM files have been updated as follows. Reference *Message Layout – Position Maintenance Request - Customer Gross Margin Position*.

New Fields:

- 1) LEI Number: US Legal Entity Identifier Number- Tag # 448 (20 alphanumeric characters for the clearing participant)
- 2) CFTC Reportable Account Number: LTR account number- Tag # 448 (12 alphanumeric characters)

Adjusted Field:

- 1) LEI Name: Clearing participant LEI Name- Tag #523 (Legal account name- 255 alphanumeric characters)

The DDS Developer Reference Guides have been updated to reflect this change. The new LEI data fields rely on tags that exist in FIXML 5.0 and not in the FIXML 4.4 standard. Firms needing to submit these tags will need to utilize the FIXML 5.0 header within their file.

Sample Messages – Customer Gross Margin Position

Customer Gross Martin Position – Include Legal Entity Identifier (LEI)

The below sample message contains LEI tags. **Note that LEI tags require FIXML version 5.0.**

```
"<FIXML r=20030618 s="20040109" v="5.0" xr="FIA" xv="1" xmlns="http://www.fixprotocol.org/FIXML-5-0">"
```

```
  <Batch BizDt="2018-01-29" TotMsg="1">
    <PosMntReq TxnTyp="4" AdjTyp="4" BizDt="2018-01-29" Actn="1" SetSesID="EOD">
      <Pty ID="00840" R="4"/>
      <Pty ID="00756" R="24">
        <Sub ID="F" Typ="26"/>
        <Sub ID="Acme Trading Co" Typ="5"/>
      </Pty>
      <Pty ID="2468" R="52"/>
      <Pty ID="LEI 123" R="7" Src="N"/>
      <Instrmt ID="SPXW" SecTyp="OPT" MMY="20180209" PutCall="0"
      StrkPx="2800"/>
      <Qty Typ="TQ" Long="0" Short="125"/>
    </PosMntReq>
  </Batch>
</FIXML>
```

Annotations in the XML sample:

- LEI Name: Points to `<Sub ID="Acme Trading Co" Typ="5"/>`
- LEI Number: Points to `<Pty ID="LEI 123" R="7" Src="N"/>`
- CFTC Reportable Account Number: Points to `<Pty ID="2468" R="52"/>`

Industry Testing

To register for testing please complete the form at the following link and indicate you would like to certify your CGM submission for Part 39 LEI. Testing will also be supported upon request after 8/20/18 through the request link below.

<https://www.theocc.com/webapps/cert-test-services>

If you have any questions, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424-7320. Clearing Members may also e-mail us at memberservices@theocc.com.