



#42724

TO: ALL CLEARING MEMBERS

DATE: MARCH 5, 2018

SUBJECT: CGM FILE ENHANCEMENTS

As published in the CFTC Guidelines for Part 39 reporting, the CFTC has stated LEI number and LEI name should be included in reporting for futures and options on futures held in customer segregated accounts. OCC will be adjusting an existing field and adding two additional fields to CGM input files, beginning **May 8, 2018**. New fields will be added for LEI Number and CFTC Reportable Account Number. The Account Name field will be renamed LEI Name. DDS message layouts for inbound (to OCC) CGM files will be 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 (maximum 30 alphanumeric characters)-formerly the Account Name field

The DDS Developer Reference Guides has 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.

Schemas

All firms that validate their data against our schemas must download the new 5.0 schemas prior to the go-live date. The schemas will be posted shortly and can be found under the FIXML Schema Definition Files section on OCC's website:

<https://www.theocc.com/membership/dds/fixml-schema.jsp>

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>
```

LEI Name

CFTC Reportable Account Number

LEI Number

Industry Testing

OCC will require all participants who wish to submit the new LEI tags within their CGM submissions to certify prior to the go-live date. Testing will be offered between 4/9/18 and 5/7/18. A detailed test strategy document will be available in late March for complete with certification requirements. Connectivity to OCC's External Test environments will be required to support 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.

<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.