

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 22-449

DATE: November 22, 2022

SUBJECT: OTC IRS - Public FTP Data Migration to CME DataMine

CME is beginning the migration of OTC Clearing Curve datasets from the public FTP directory to CME DataMine. The initial dataset will consist of “MXN PAA” and “OTC FX Close Quotes” files. CME will continue to publish datasets to the public FTP directory through December 31, 2022. The files are currently available in CME DataMine.

Public FTP Directory

OTC IRS: <https://www.cmegroup.com/ftp/irs/> and <ftp.cmegroup.com/irs>

OTC FX: <https://www.cmegroup.com/ftp/otcfx/> and <ftp.cmegroup.com/otcfx>

CME DataMine

OTC IRS: <https://DataMine.cmegroup.com/#/datasets/cme.otcirs>

OTC FX: *To be merged with OTC IRS (single “OTC Clearing” Dataset)*

For questions, please contact the CME Client Services Team at onboarding_clearing@cmegroup.com or +1 312 338 7112.

Regards,

CME Clearing