

CME Group | Advisory Notice

13-299

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
SUBJECT: Long Date Reporting Reminder
DATE: June 27, 2013

For CBOT Grains and Financials, CME Live Cattle and Lumber, and KC Wheat, deliveries are assigned according to oldest original trade date. FCMs holding long positions in these products during the delivery period must keep an accurate record of their long positions by original trade date in the Deliveries system. FCMs may utilize two methods for reporting longs; manual entry on the Deliveries system GUI or submitting a file through CME's FTP server.

For manual entry, FCMs can add holdings using their CMF/TMF/Origin combination along with quantity and original trade date for open positions. There is also an optional field for a customer account number. Once entered, the record will remain until it is assigned for delivery or removed by the FCM.

FCM's utilizing FTP file uploads to report long dates must name the file PFTP.FXXXDLV.DATA (with XXX as CMF number) and use the following format:

http://www.cmegroup.com/clearing/files/delivery_long_date_layout.pdf.

Long date files can be submitted at any time. The files are swept into the Deliveries system starting at 2:00p.m. CST each day and are swept in every 15 minutes thereafter.

Firms submitting long date files for CBT and CME deliverable products may use a "zero out" record as the first line in the file to clear prior holdings before listing their current longs. The following format must be used for a "zero out" record. Please reference the above long date file format document for position numbers:

The correct format for a "zero out" record is:

Position		Entry
From	To	
1	2	LP
19	21	Firm Number (e.g. 999)
32	32	"1" for Customer, "2" for House
33	33	"1" for Add
34	40	0000000
41	45	00000
46	46	0
74	75	"01" for CBOT, "02" for CME

As a reminder, FCMs must report correct longs before assignment each day in the delivery period for these products. Reporting deadlines are as follows:

CBOT Grains & Treasuries	Before 8:00p.m. CST
KC Wheat	Before 8:00p.m. CST
Live Cattle	Before 4:30p.m. CST
Lumber	Before 12:00p.m. CST

To test manual or long date file submissions in the New Release testing environment, please contact Deliveries at 312.930.3172 to coordinate. All long dates file submissions for testing must include the word **“test”** in the file name, e.g. PFTP.FXXXDLV**TEST**.DATA.

If there are any questions, please contact Deliveries at 312.930.3172.