CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #:   13-556

SUBJECT: Account Reconciliation Files available on FTP Server – Update #2

Please note that CME Clearing has made the follow update to the Account Reconciliation Reports effective immediately –

- **Addition of Holding Account Flag –** CME Clearing has added a new column to the report entitled "Holding Account" which indicates whether a particular account is a holding (aka bunched order) account or not. If this column is set to "Y", then the account is a holding account. If "N", then the account is **not** a holding account. Please note that whether account is a holding account or not is configurable by RAV Admins within CME Account (RAV) Manager.

Please see the original advisory notice below and updated file specification on page 3 of this advisory notice.

Best Regards,
CME Clearing

To provide additional transparency to Clearing Member Firms as to the status of their OTC trading account setups, CME Clearing will produce and post Account Reconciliation Files to each Clearing Member Firm's secure FTP site effective immediately.

The file will display each trading account registered to trade OTC credit default swaps, interest rate swaps and FX swaps. Additionally, the file will show whether or not a particular trading account is completely setup or not.

Clearing Member staff involved in the onboarding of new OTC accounts will find this file particularly helpful when determining which trading accounts are completely setup and which accounts are still in process at CME Clearing.

The key field for each account is the "Complete" column. This column will indicate whether the account's setup at CME Clearing is complete or not. Please note that this column does not indicate whether the account setup is complete at the affirmation platform.

The naming convention for the production and new release files are as follows –
       Production = **AccountRecon_###_YYYYMMDD.csv**
       New Release = **AccountRecon_###_YYYYMMDD_NR.csv**
          Where ### equals the 3 digit CME-assigned CMF identifier

To provide Clearing Member Firms with the ability to check on the status of their accounts throughout the day, CME Clearing will post the reports multiple times to the FTP servers. CME Clearing will run the reports at the following times (all times quoted in Central Time) – 2:00 a.m., noon and 5 p.m. Please note that the files will post with the same file name noted in the advisory above.

If you have any further questions about this file, please contact the CME Client Services Team by telephone at 312-338-7112 or by email at onboarding@cmegroup.com

Please see the original advisory notice below and updated file specification on page 3 of this advisory notice.

Best Regards,
CME Clearing

File Format

Field	Description
CLEARING_FIRM_NAME	Clearing firm name
CLEARING_FIRM_ID	CMF number at CME Clearing
ORIGIN	CUST or HOUS
ACCOUNT_NUMBER	Client account ID as registered
OWNER_FIRM	Client Account Owner
OWNER_FIRM_SHORT_NAME	Client account Owner shortname
ASSETMGR_FIRM	Asset Manager fullname (if applicable)
ASSETMGR_SHORT_NAME	Asset Manager shortname (if applicable)
LEI	Legal Entity Identifier for the Client Account Owner
CME_ACCOUNT_ALIAS	Account alias for all OTC products except IRS
IRS_ALIAS	Account alias for IRS products
PLATFORM_NAME_1	Up to three affirmation platforms
PLATFORM_ALIAS_1	and the account's alias on each such platform
PLATFORM_NAME_2	
PLATFORM_ALIAS_2	
PLATFORM_NAME_3	
PLATFORM_ALIAS_3	
INITIAL_MARGIN_ACCOUNT	Initial margin account
STATUS	RAV Manager Status – A = Active, I = Inactive
IRS_CREDIT_CONTROL	Credit control status for IRS, CDS or OTC FX
CDS_CREDIT_CONTROL	"CME HOSTED" or "CLAIM"
FX_CREDIT_CONTROL	
IRS_NETTING_ALG	Netting algorithm for IRS, CDS or OTC FX
CDS_NETTING_ALGO	
FX_NETTING_ALGO	
IRS_FEE_CLASS	Fee classification for IRS, CDS or OTC FX
CDS_FEE_CLASS	
FX_FEE_CLASS	
IN_RAV_IRS	RAV permissioning by asset class, either -
IN_RAV_CDS	NONE, ALL, SPECIFIC
IN_RAV_OTCFX	
IN_CLEARING_IRS	Clearing permissioning by product class
IN_CLEARING_CDS	
IN_CLEARING_OTCFX	
COMPLETE	Completion status Y or N
CREATION_DATE	Date created
HOLDING_ACCOUNT	Bunched Order Account, Y or N