

# **MGEX Clearing System**

## **Long Date Position Reporting**

### **Specification 0.1 <DRAFT>**

**Modified July 2022**

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# 1. Overview

During the delivery period of physically delivered contracts that use an intention-based delivery method, clearing members are required to report to the MGEX Clearing System (MCS) long positions, along with corresponding account numbers and the date acquired, as a part of the delivery process for the futures contract. Clearing members may report this information by submitting a Long Date Position Report file using the file specification detailed below.

This file is optional, however clearing members who do not submit via file will be required to report long date positions and make account assignments manually through the MGEX Clearing Systems Portal. This file must contain the clearing member's long positions, reported for each regular (house) and individual segregated (customer) account. MCS will use the information from these files to facilitate delivery of the physically settled contract.

## 1.1 Long Date Position Reporting File Specification

The Long Date Position Reporting file is a comma-separated (CSV) file.

The following table details the record layout contained in the file.

Long Date Position Report					
Field #	Field name	Format	Required (Yes/No)	Description	Example
1	Market Code	String	Yes	Exchange where the contract is cleared MG = MGEX	MG
2	Firm Code	String	Yes	Clearing members 3-character code	654
3	Account Type	String	Yes	House/Reg (R) or Customer/Seg (S)	R
4	Commodity Code	String	Yes	Clearing code of the contract	W
5	Month	String	Yes	2-digit month of the contract maturity	05
6	Year	String	Yes	4-digit year of the contract maturity	2022
7	Account ID	String	Yes	Account Number associated with the reported position	ABC123
8	CTI Code	Integer	Yes	Customer type indicator (CTI)	1

				1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other	
9	Long Date	Date	Yes	Date on which the long position held by Account ID was acquired	20220107
10	Quantity Long	Integer	Yes	Long quantity of the position held by Account ID, must be 0 or greater than 0	150
11	Trade Date	Date	Yes	Business date the positions are reported for in YYYYMMDD format	20220215

## 1.2 Long Date Position Reporting File Specification

The following example shows usage of the various fields in an Expiring Position Report.

```
Market Code,Firm Code,Account Type,Commodity Code,Month,Year,
Account ID,CTI Code,Long Date,Quantity Long,Trade Date
MG,654,R,W,03,2020,ABC1234,1,20200216,27,20200318
MG,654,S,W,03,2020,XYZ4567,3,20200118,15,20200318
MG,654,S,W,03,2020,XYZ4567,3,20200119,14,20200318
MG,654,S,W,03,2020,ABC1234,4,20200301,8,20200318
```

## 1.3 File naming convention and SFTP location

The Long Date Position Report file should be placed in the clearing members /input directory using the following naming convention:

MKTC\_LDR\_AAA\_YYYY-MM-DD.csv

where MKTC is the 4 character market code (MGEX only), LDR is the static file type identifier, AAA is the clearing members ID and YYYY-MM-DD is the clearing business date.

Clearing members can review the status of their Long Date Position Reporting file submissions including information regarding partially or fully rejected files in the MCS Portal.

# Appendix A: Revision History

Revision Date	Version	Description
July 2022	0.1	Initial draft version

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