

CME Group -- Performance Bond (Initial Margin) Requirements Datafiles

May 18, 2016

in CSV format

Customer Gross Margining (CGM) Margin Results

BusDate	Business Date
CO	Clearing Organization
CMF	Clearing Member Firm ID
CustAcct	Customer Account ID
AcctTyp	Customer Account Type
ParentAcct	Parent Customer Account (for subaccounts of omnibus accounts)
PBA	Performance Bond Account ID
Seg	Segregation Type (Origin – always CUST)
SA	Settlement Account ID
FSeg	Funds Segregation Type (CSEG, COTC or CNSEG)
Level	O for Overall or B for Breakout
Ccy	Currency – always USD because it's an overall requirement
Base_Rqmnt	Base requirement
Conc_Rqmnt	Concentration requirement
IM_Maint	Risk requirement – maintenance level
IM_Init	Risk requirement – initial level
NOV	Net option value
FX_Rate	Exchange rate for converting a value to the equivalent currency
Ccy_Equiv	Equivalent currency (USD)
IM_Maint_Equiv	Risk requirement – maintenance level – equivalent currency
IM_Init_Equiv	Risk requirement – initial level – equivalent currency
NOV_Equiv	Net option value – equivalent currency

Naming convention:

CME.CGM.Margins.Summary.EOD.ccyymmdd.CMFnnn.csv

Where **ccyymmdd** is the business date and **nnn** is the clearing member firm ID.

The New Release test environment version of the file ends with: **.nr.csv**

FX and other forwards, and deliverable futures

Bus_Date	Business Date
CO	Clearing Organization
CMF	Clearing Member Firm ID
PBA	Performance Bond (Margin) Account ID
Seg	Segregation Type (CUST or HOUS)
PBA_Name	Margin Account Name
SA	Settlement Account ID
FSeg	Funds Segregation Type (NSEG, CSEG or COTC)
Level	O for Overall, B for Breakout by Currency
Ccy	Currency
Base_Rqmnt	Base Requirement
Conc_Rqmnt	Concentration Requirement
IM_Maint	Initial Margin – Maintenance Requirement
IM_Init	Initial Margin – Initial Requirement
FX_Rate	Currency Conversion Rate
Ccy_Equiv	Equivalent Currency
IM_Maint_Equiv	Initial Margin – Maintenance Requirement – Currency Equivalent
IM_Init_Equiv	Initial Margin –Initial Requirement – Currency Equivalent

Naming convention:

CME.FWD.Margins.Summary.ccyymmdd_CMFn nn.csv
Or **CCE.FUT.Margins.Summary.ccyymmdd_CMFn nn.csv**

Where **ccyymmdd** is the business date and **nnn** is the clearing member firm ID.
The New Release test environment version of the file ends with: **.nr.csv**

MR3 format – for Interest-Rate Swaps and Credit Default Swaps

Date	Business Date
Firm ID	Clearing Member Firm ID
A/C ID	Performance Bond (Margin) Account ID
Seg Type	Segregation Type
Currency	Overall currency for the margin requirement – today always USD
Maintenance Requirement	Total maintenance requirement for the entire portfolio, expressed in the overall currency
Initial Requirement	Total initial requirement for the entire portfolio, expressed in the overall currency
Net Notional	Net notional for swaps in the portfolio denominated in the breakout currency
Concentration Margin	Concentration component of risk in the breakout currency, for swaps deominated in the breakout currency
Breakout Currency	A currency in which swaps in the portfolio are denominated
Breakout Margin	All other components of risk in the breakout currency, for swaps denominated in the breakout currency
FX Risk	Risk component associated with portfolio margining and FX (not applicable at this time)
FX Rate	Currency conversion rate
Settle Initial Margin	Total initial requirement for swaps denominated in the breakout currency, expressed in the overall currency
Settle Maintenance Margin	Total maintenance requirement for swaps denominated in the breakout currency, expressed in the overall currency
Skew	The skew component of the margin requirement, for portfolios including interest-rate swaptions

This format is for both interest-rate swaps and credit default swaps. There will be a record provided for each currency in which swaps in the portfolio are denominated (each “breakout” currency.) The minimum margin requirement in the clearing system for each breakout currency, is the sum of Breakout Margin and Concentration Margin. **Clearing firms applying a single USD-equivalent value for the customer’s margin requirement should use the Maintenance Requirement and Initial Requirement fields.**

Naming convention:

IRSMR3_nnn_ccyymmdd.csv

CDSMR3_nnn_ccyymmdd.csv

Where **ccyymmdd** is the business date and **nnn** is the clearing member firm ID.

The New Release test environment version of the file ends with: **.nr.csv**