

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_CMFnnn.csv
Or **CCE.FUT.Margins.Summary.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**

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**