Layout for CPB993c: the CSV-format “Firm Exposure Report”

BusDate	Business date, in the form mm/dd/yyyy.
Time	Report creation timestamp, in the form hh:mm:ss.
CO	Clearing organization – “CME”
CMF	Clearing member firm ID
FSeg	Funds segregation type – “CSEG”, “COTC”, or “NSEG”
GF	Guarantee fund–“DFLT” for the base fund, “IRS” for the Interest-rate swap fund
Ccy	Currency
O-B	Overall (shows total values in currency-equivalent) or Breakout (shows currency-specific values only for variation)
SVOP	Settlement variation and option premium – current value, Cumulative for the day so far
SVOP_Banked	Settlement variation and option premium – total amount realized today at all previous settlement cycles
SVOP_Risk	SVOP less SVOP_Banked. The net VM amount that has not yet been realized and hence is at risk.
Total_Req	The total performance bond (initial margin) requirement, evaluated at the current time
Total_Req_Prev	Total Requirement Previous. The total PB requirement calculated at the previous settlement cycle.
Collat	Collateral. Total performance-bond value (haircutted market value) of all collateral on deposit at this time to cover performance bond requirements
Potential_Call_Amt	The amount of additional collateral which could potentially be called for, to cover the degree to which the net of unrealized variation losses and premium obligations for the current day, together with the increased in margin requirement, more than exceeds any excess of collateral on deposit above the margin requirement at the last settlement cycle, and hence could potentially be called for to cure this risk in an ad-hoc settlement cycle.