

CME “New” CSV-format Collateral On Deposit file

January 5, 2015

The file is produced at three standard times daily:

- The **intraday** file is produced at approximately 1pm Eastern time, immediately after the publication of settlement reports for the intraday settlement cycle, and reflects cash and other asset balances presuming that the cycle completed successfully.
- The **evening** file is produced at approximately 6pm Eastern time, and reflects collateral on deposit after the completion of all intraday collateral transactions, and after revaluation of collateral asset market values.
- The **end-of-day** file is produced at approximately 11pm Eastern time, immediately after the publication of settlement reports for the end-of-day settlement cycle, and reflects cash and other asset balances presuming that the cycle completed successfully.

In addition the file is produced for each firm on-demand by the firm’s transmitting to CME a request file named **CollateralReportRequest.txt** into their **Incoming** directory.

Naming conventions:

For convenience, each regularly schedule file will be published both with a static filename and with the business date contained in the filename. Examples where **999** is the clearing firm ID and **ccyymmdd** is the business date:

CME.Collat.itd.999.csv	Intraday file
CME.Collat.itd.999.ccyymmdd.csv	
CME.Collat.pm.999.csv	Evening file
CME.Collat.pm.999.ccyymmdd.csv	
CME.Collat.eod.999.csv	End-of-day file
CME.Collat.eod.999.ccyymmdd.csv	

The on-demand files will be analogous except that in addition to the static filename, the file will be produced with a **timestamp** in the name, so that multiple files produced within a single day can be distinguished:

CME.Collat.current.999.csv	Current file
CME.Collat.current.999.ccyymmdd-hhmmss.csv	

The file is a standard text, comma-separated values, always with a header row.

Attributes:

Column Name	Description
BusDate	Business Date, as mm/dd/yyyy
CO	Clearing Organization
CMF	Clearing Member Firm ID
Primary_AA	Primary Asset Account ID
Primary_BusFunc	Primary Asset Account Business Function
Primary_FSeg	Primary Asset Account Funds Segregation Type
Primary_AcctType	Primary Asset Account Type
AA	Asset Account ID
BusFunc	Asset Account Business Function (CLR for normal processing or SECR for guarantee fund)
FSeg	Asset Account Funds Segregation Type Code
AcctType	Asset Account Type (PB for normal processing or SECR for guarantee fund)
AssetType	Asset Type Code
Ccy	Asset Currency
CUSIP	Asset CUSIP
ISIN	Asset ISIN
LOC_No	Letter of Credit Number
Bank_BIC	Custodian Bank BIC Code
Coupon_Rate	Coupon Rate
Issue_Date	Issue Date
Amend_Date	Amendment Date (for a letter of credit, the date the LC was last amended)
Maturity_Date	Maturity Date
Update_Date	Update Date (latest date this asset was deposited or updated)
Par_Value	Par Value
PB_Value	Performance Bond (Haircutted Market) Value
PB_Value_Equiv	Performance Bond Value in equivalent currency
Equiv_Ccy	Equivalent Currency (USD)
Exch_Rate	Exchange Rate multiplier used to convert performance bond value from the currency of denomination to the equivalent currency
Mkt_Value	Market Value (unhaircutted) in the currency of denomination
CPR	Customer Protection Regime

Notes:

Where the asset account is specific to an individual client, the “primary asset account” identifies the corresponding overall default asset account of the clearing firm for that guarantee fund and regulatory classification.

The funds segregation type is one of:

CSEG	Customer Segregated (in the US, normal futures segregation)
COTC	Customer Cleared Swaps (in the US, formerly called “sequestered” or “cleared OTC”)
CNSEG	Customer Non-Segregated (in the US, would contain 30.7 “Secured” assets)
NSEG	Non-Segregated (house) assets