CME Clearing
Product Reference File for Futures and Forwards – CSV Format
June 30, 2014

File naming conventions and locations

Production:
Files for CME Clearing (all US exchanges) are available in ftp.cmegroup.com/pub/fprf/csv.
Files for CME Europe exchange are in ftp.cmegroup.com/pub/fprf.
Files for CME Clearing Europe (cleared-only) contracts are in ftp.cmegroup.com/pub/fprf/cee.

New Release:
Files for CME Clearing Europe (both CEE and CEU) are in ftp.cmegroup.com/fprf/nr/csv.

Typical filenames would be:

cmeg.fut.prf.csv	for the latest CSV-format PRF for futures for CME Clearing in the US
cmeg.fut.prf.20140616.csv	for the same file but with the date in the filename
cmeg.fut.prf.20140616.csv.zip	for the same file, if you prefer to receive it zipped

Files containing data for forwards will have **fwd** in the filename rather than **fut.**

Files are standard csv-format standard text datafiles, with a header record followed by data rows.
All date values are provided as **mm/dd/yyyy**.

Field	**Description**
RptID	Sequence number
BizDt	Date file produced
InitMargin	initial-level IM requirement for a single position
MaintMargin	Maintenance-level IM requirement for a single position
ID	Clearing product code
Exch	Product exchange acronym
Sym	Ticker code
Desc	Product description
MMY	Contract period code
ProdCmplx	Product group
Status	Contract status – **1** for active
SecTyp	Product type – **FUT** or **FWD**
MatDt	Clearing settlement date
FlexProdElig	Flexible contract - **Y** or **N**
ListMeth	Listing method – 0
UOM	Unit of measure code
UOMCcy	Unit of measure currency
UOMQty	Unit of measure quantity
Mult	Contract value factor
PxUOM	Price quote unit of measure
PxUOMCcy	Price quote currency
PxUOMQty	Price quote quantity
PxQteMeth	Price quote method

SettlMeth	Settlement method – **C** for cash or **D** for deliverable
MinPxIncr	Minimum price fluctuation
FlexInd	Flex indicator for this contract – **Y** or **N**
FnlSettlCcy	Final settlement currency
ValMeth	Valuation method
ClrAlias	Clearing contract alias
TCCAlias	Clearing tcc contract alias
ITCAlias	Ticker alias
GBXAlias	Globex alias
FirstTrdDt	First day of trading
LastTrdDt	Last day of trading
FirstDlvDt	First delivery date
LastDlvDt	Last delivery date
InitInvDt	First inventory (“long date”) date
FnlInvDt	Last inventory (“long date”) date
FirstIntDt	First intent date
LastIntDt	Last intent date
PosRemovDt	Position removal date
FirstNoticeDt	First notice date
LastNoticeDt	Last notice date
LastEFPDt	Last EFP date
FirstBlockTASDt	First block TAS date
LastBlockTASDt	Last block TAS date
ErosionStartDt	Erosion start date
PxTickRule	Minimum fluctuation rule
EligforRegular	Eligible for normal trades
EligforBlock	Eligible for block trades
EligForEFP	Eligible for EFP’s
EligForEFR	Eligible for EFR’s
EligForEFS	Eligible for EFS’s
EligForPNT	Eligible for privately-negotiated trades
EligForTransfer	Eligible for transfers
EligForOTC	Not used
EligForGenericPNT	Not used
Denom	For fractionally priced contracts, the fractional denominator
Numer	For fractionally priced contracts, the fractional numerator
FracPxPrec	For fractionally priced contracts, the fractional price precision
StrkPxPrec	Not used for futures or forwards
Tradable	Tradeable indicator
NegSettlElig	Negative settlement price eligibility (**Y** or **N**)
MktID	Market ID
MktSegID	Market segment ID
StartTickPxRngReg	Lower bound for prices for regular trades
EndTickPxRngReg	Upper bound for prices for regular trades
TickIncrReg	Minimum price fluctuation for regular trades
StartTickPxRngVar	Not used
EndTickPxRngVar	Not used
TickIncrVar	Not used

StartTickPxRngFixed	Not used
EndTickPxRngFixed	Not used
TickIncrFixed	Not used
StartTickPxRngSprdLeg	Lower bound for prices for spread trades
EndTickPxRngSprdLeg	Upper bound for prices for spread trades
TickIncrSprdLeg	Minimum price fluctuation for spread trades
StartTickPxRngStlSprdLeg	Not used
EndTickPxRngStlSprdLeg	Not used
TickIncrStlSprdLeg	Not used

New fields added to drive delivery processing

DelivMgnMeth	Delivery Margin Method NONE – no delivery margins PID –naked delivery margins on both sides, all positions get delivery margins at the same time PIDP –naked delivery margins on both sides, but not all positions get delivery margins at the same time LFV – full value margins will apply to the long, and naked delivery marrgins to the short FV – full value margins will apply to both the long and the short
DelivMgnRmv	Delivery Margin Removal Method DATE – all delivery margins come off on a specific date DONE – delivery margins are removed position by position when the delivery is complete
FirstDlvMgnDt	Earliest date on which naked delivery margins could apply for this contract
FirstDlvMgnCyc	First Cycle on that date on which delivery margins could apply for this contract
ReqDlvMgnDt	Date on which delivery margins must apply to all positions in this Contract
ReqDlvMgnCyc	Cycle on that date on which deliveryy margins must apply to all positions in this contract
FirstFVMgnDt	Earliest date on which full-value margins could apply (either only to longs or to both longs and shorts) for this contract
FirstFVMgnCyc	First cycle on that date on which full-value margins could apply to this contract
ReqFVMgnDt	Date on which full-value margins must apply to this contract
ReqFVMgnCyc	Cycle on that date on which full-value margins must apply to this contract
FirstDlvMgnRmvDt	Earliest date on which delivery margins could be removed
FirstDlvMgnRmvCyc	First cycle on that date on which delivery margins could be removed

ReqDlvMgnRmvDt	Date on which delivery margins must be removed
ReqDlvMgnRmvCyc	Cycle on that date on which delivery margins must be removed
DlvTaxMeth	Delivery Tax Method: VAT means add Value-Added Tax NONE implies no tax added to the invoice amount
DlvTaxPct	Delivery Tax Percent

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