

Delivery Intents File for DSF and Bundle Futures

August 19, 2014

The Delivery Intents file is a simple CSV-format datafile that clearing firms use to submit intents for CME Group Deliverable Swap Futures and Eurodollar Bundle Futures, and should be submitted by the end-of-day deadline on the last day of trading on the deliverable future. The file is uploaded via web-based GUI of the Deliveries Plus application and may have any name. It should consist of a header record followed by any number of data records.

Column	Description
Product_Exchange	Product exchange acronym, for example CME or CBT
Product_Code	Clearing product code for the deliverable future, for example BU3
Period_Code	Contract period code (contract month) of the deliverable future in the form CCYMMM (for a monthly future) or CCYMMDD (for a daily future). For example 201412 for the December 2014 contract
CMF_id	Clearing member firm ID for the deliverable future, for example 999
TMF_id	Trade management firm ID for the deliverable future, for example 999
Account_id	Position account ID for the deliverable future, for example 999B
Account_Origin	Position segregation type for the deliverable future, either CUST or HOUS
Quantity	Contract quantity being delivered, for example 27
Direction	B for a long position quantity being delivered, or S for a short position
Dest_CMF_ID	For a deliverable swap future, the clearing firm ID in which the swap position should be created. Not used for the Eurodollar bundle future.
Dest_TMF_ID	For a deliverable swap future, the trade management firm ID in which the swap position should be created. Not used for the Eurodollar bundle future.
Dest_Account_id	The client account ID for the underlying contract, either the swap for the deliverable swap future or the Eurodollar future for the bundle future.
Dest_Account_Origin	For a deliverable swap future, the position segregation type (CUST or HOUS) for the underlying swap position. Not used for the Eurodollar bundle future.
Client_Trade_ID	For a deliverable swap future, the trade ID to be created for the underlying swap transaction. Not used for the Eurodollar bundle future.