Last Updated: 10/28/19

Real-Time Position FTP Process

OVERVIEW

CME can publish real-time position reports, for futures/options positions, in .csv format, to participating firms' FTP folders, in response to a firm request. Two files will be published; one file will contain ALL current positions data, while the other will contain only positions for contracts that are expiring top-day.

WORKFLOW

On-Demand Reports

To request a set of reports, the firm will submit a Position Report Request file to their Incoming FTP folder between 5:00pm Sunday – 10:00pm Friday CST.

The name of the Position Report Request file is:
Production - POSITIONS_EXT_REQUEST_NNN.csv
New Release - POSITIONS_EXT_REQUEST_NNN.**nr**.csv
where
NNN is the 3-digit CMF Firm ID

After being processed, the Input File is renamed to:
Production - POSITIONS_EXT_REQUEST_NNN_YYMMDD_HHMMSS.csv
New Release - POSITIONS_EXT_REQUEST_NNN_YYMMDD_HHMMSS.**nr**.csv
where
NNN is the 3-digit CMF Firm ID

The names of the Position Report results files are:
Production -
POSITIONS_EXT_CUR_NNN_YYYYMMDD_(RequestID).csv
POSITIONS_EXT_EXP_NNN_YYYYMMDD_(RequestID).csv
POSITIONS_EXT_ERRORS_NNN_YYYYMMDD_(RequestID).csv
New Release -
POSITIONS_EXT_CUR_NNN_YYYYMMDD_(RequestID).**nr**.csv
POSITIONS_EXT_EXP_NNN_YYYYMMDD_(RequestID).**nr**.csv
POSITIONS_EXT_ERRORS_NNN_YYYYMMDD_(RequestID).**nr**.csv
where
CUR (all positions), EXP (expiring positions only), or ERRORS for the Error file
NNN is the 3-digit CMF Firm ID
YYYYMMDD is the date
(RequestID) will match the Request ID submitted on the request file- will not be present if not submitted

-Results for requests submitted without a Request ID will overwrite the most-recent file.
-Results for requests submitted with a duplicate Request ID will overwrite the most-recent file associated with that Request ID.

File Details

The contents of the Position Report Request file should be filled in per the following example:

	A	B	C	D	E
1	ClearingOrg=CME/FEX	Exchange=CME/CBT/NYMEX	ProductType=OPT/FUT	ProductCode=ALL	RequestID=REQ1234

(If opened in .txt format, it would look like this:
ClearingOrg=CME/FEX,Exchange=CME/CBT/NYMEX,ProductType=OPT/FUT,ProductCode=ALL,RequestID=Req1234)

For each input, multiple values are acceptable, separated by a /. The valid values for each input are:
ClearingOrg – CME, FEX, ALL
Exchange – CME, CBT, NYMEX, COMEX, DME, ALL
ProductType – FUT, OPT, ALL
ProductCode – (Any CME Product Code), ALL
RequestID – (Any alphanumeric value)

Column Header Information

The headers and information in the two Position Report files are the same.

The headers of the **CUR (All Positions)** and **EXP (Expiring Positions Only)** files are as follows:

COLUMN HEADER	DESCRIPTION
BusDate	Business Date: mm/dd/yyyy
Cycle	Business Cycle: EOD (End Of Day), ITD (Intraday) or CUR (Current)
CO	Clearing Org: CME, FEX
CMF	Clearing Member Firm ID
PA	Position Account
Seg	Market Segregation: CUST, HOUS
Exch	Product Exchange: CME, CBT, NYMEX, COMEX, DME
ProdCode	CME Product Code
ProdType	Product Type: FUT, OOF, OOC
Period	Period Code: YYYYMM, YYYYMMDD
UnderProd	Underlying Product Code
UndPeriod	Underlying Period Code: YYYYMM, YYYYMMDD
PutCall	Put/Call Indicator: P, C
Strike	Strike Price: decimal format
ExpDate	Expiration Date
SODLongQty	Start of Day Long Quantity
SODShortQty	Start of Day Short Quantity
AdjLongQty	Adjusted Start of Day Long Quantity
AdjShortQty	Adjusted Start of Day Short Quantity
TradeLongQty	Traded Long Quantity

TradeShortQty	Traded Short Quantity
FinalLongQty	Final Long Quantity
FinalShortQty	Final Short Quantity
SVOP	Settlement Variation/Option Premium
Timestamp	Timestamp of the file
Exer-Style	Exercise Style
ATM Behavior-OTM: OutoftheMoney CALL-ITM: Calls are In-The-Money	Behavior of the automatic processing behavior of the Call options when the strike is At The Money
Contrary Instrcs Allowed on Exp Date	Are contrary instructions allowed on Settlement Date
Settle Using Fixing Price	Does the contract settle using a Fixing Price
Settlement Date	Settlement Date
Stlmt Type Cash/Fut	Settlement Type
Opt Style Fut/Equity	Option Style
Trading Cut-Off Time on Exp-Date	Trading Cut-Off Time on Expiration Date

The **ERRORS** file will contain either:

a) if successful, the number of output detail records
b) if not successful, the error(s) incurred