

Soft Cash Minimum Reports

Version 1.2



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1. Overview

CME Clearing produces 2 daily reports for Clearing Members to monitor US dollar cash collateral in relation to US dollar initial margin requirements to identify, for each settlement account, if the required cash minimum is met for that day. If the cash minimum is not met for a given settlement account, the Clearing Member is charged a higher rate on custody fees for that day.

The first report (CAI800C) is generated at the completion of each end-of-day (“EOD”) clearing cycle as a preliminary indication of USD cash as a % of requirements from that night. The US dollar cash collateral amount is inclusive of CCF adjustments and PB calls from that cycle which are banked the following business day morning. This report can be used at start-of-day (“SOD”) that following morning by Clearing Members to see how much US dollar cash is needed to meet the cash minimum for the calculation that will occur later in the evening.

The second report (CAI801C) is produced when the calculation runs in the evening (approx. 5pm CT) using current US dollar cash compared against the prior night’s EOD total US dollar requirement. This report should be considered the actual determination of whether a Clearing Member is meeting the cash minimum.

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2. Report Specifications

2.1. File Naming Conventions

Reports are available through EREP and also pushed to Clearing Member's Outgoing folders on SFTP

EREP

- CAI800C - preliminary report showing cash levels after EOD settlement cycle
- CAI801C - final report showing results of the calculation and indication of any additional custody fee

SFTP ("nnn" corresponds to CMF number)

- CAI800C.CME.yyyymmdd.nnn.csv - preliminary report showing cash levels after EOD settlement cycle
- CAI801C.CME.yyyymmdd.nnn.csv - final report showing results of the calculation and indication of any additional custody fee

2.2. CAI800 Fields

Column Heading	Description	Formatting	Notes
BusinessDate	Business Date	MM/DD/YYYY	Business Date corresponding to the EOD cycle and total margin requirement
CO	Clearing Organization	alpha	
CMF	Clearing Member Firm	alpha-numeric	
SA	Settlement Account	alpha-numeric	
FSeg	Funds Segregation Type	alpha	COTC - Customer OTC CSEG - Customer Segregated NSEG - House/Proprietary
BusFunc	Business Function	alpha	
AcctType	Account Type	alpha	
ReqCCY	Requirement Currency	alpha	
TotalReqAmt	Total Requirement	numeric	Total margin requirement (CORE + CONC) for the given Settlement Account at the EOD clearing cycle on the date seen in the BusinessDate field of this report
CashAssetCCY	Cash Asset Currency	alpha	
CashAssetAmt	Cash Asset Amount	numeric	This cash amount is inclusive of CCF adjustments and PB calls from the EOD clearing cycle
CashPCT	Cash Percent	percentage	percent of cash compared to requirement in percentage terms (i.e. 30%, 40%, etc.)
CashOverageShortage	Cash Overage or Shortage	numeric	A shortage is where CashPCT is < 30% and represented as a negative number. Overage is where CashPCT is >= 30% and represented as a positive number
CashTargetAmt	Cash Target Amount	numeric	The dollar amount of USD cash needed to meet the cash minimum requirement

2.3. CAI801 Fields

Column Heading	Description	Formatting	Notes
BusinessDate	Business Date	MM/DD/YYYY	Business Date corresponding to the date of the calculation and current cash asset amount
CO	Clearing Organization	alpha	
CMF	Clearing Member Firm	alpha-numeric	
SA	Settlement Account	alpha-numeric	
FSeg	Funds Segregation Type	alpha	COTC - Customer OTC CSEG - Customer Segregated NSEG - House/Proprietary
BusFunc	Business Function	alpha	
AcctType	Account Type	alpha	
ReqCCY	Requirement Currency	alpha	
TotalPrevReqAmt	Total Previous Requirement Amount	numeric	Total margin requirement for a given settlement account from the prior EOD clearing cycle (i.e. business date prior to the date seen in the BusinessDate field of this report)
CashAssetCCY	Cash Asset Currency	alpha	
CashAssetAmt	Cash Asset Amount	numeric	This cash amount is from the date in the BusinessDate field taken at approximately 5pm CT. This is the cash at the end of the business day after collateral processing cutoffs, before maturity processing and the EOD clearing cycle begins.
CashPCT	Cash Percent	percentage	percent of cash compared to requirement in percentage terms (i.e. 30%, 40%, etc.)

AdditionalCustodyFee	Additional Custody fee	numeric	In terms of basis points (bps), the additional fee on top of the normal custody fees charge
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