

CME Haircut CSV files

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Two files have been published on CME's Financial and Collateral Management page detailing CME Clearing's collateral and cross-currency haircuts. The files will be updated when any change is made to collateral and haircuts. The CME haircut and the CME cross-currency haircut files allow firms to download haircuts in a machine readable format. The files will be in a comma delimited format with their respective column headers described below.

CME Haircut CSV file

- The CME Haircut CSV file contains haircuts for C21 asset types by clearing org and currency.
- The file defines the haircut applied to acceptable asset types.
- Naming Convention: CME_Haircut.csv

Column Name	Description
CO	Clearing Organization
AssetType	Asset type defined in C21
Ccy	Asset type currency
Haircut	Asset type haircut
FromOp	From operator
FromVal	From value
FromUnit	From unit
ToOp	To operator
ToVal	To value
ToUnit	To unit
Description	Asset type description

CME Cross-Currency Haircuts CSV file

- The CME Cross-Currency haircuts CSV file defines haircuts by asset currency and requirement currency.
- Cross-currency haircuts apply to all assets when assets are utilized to meet PB requirements in different currencies. Example: Japanese yen used to meet a Euro requirement, a 5% haircut is applied.
- Naming Convention: CME_Cross_Ccy_Haircuts.csv

Column Name	Description
CO	Clearing Organization
AssetCcy	Asset Currency
ReqtCcy	Requirement Currency
Haircut	Asset currency haircut