



CME Clearing – Collateral Inventory Report Specifications

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OVERVIEW

CME Clearing produces the **Collateral Inventory** (CAI500) report for each Clearing Member at 3 scheduled times per day. Additionally, there is a process available to generate the report on-demand during the business day, prior to collateral processing cutoffs. The report details collateral inventory held by CME for Performance Bond (“PB”) margin and guaranty fund requirements for the Clearing Member’s Asset Accounts. Reports are available in the **Outgoing** directory for each Clearing Member or service provider.

FILE NAMING CONVENTIONS

All files are exchanged via the Production SFTP server, the file naming conventions indicate whether the files are for Production or New Release (CME’s testing environment).

Collateral Inventory file naming conventions(scheduled runs):

CME.Collat.ccc.i.nnn.yyyymmdd.csv	for Production environment
CME.Collat.ccc.i.nnn.yyyymmdd.nr.csv	for New Release testing environment

Collateral Inventory file naming conventions(on-demand runs):

CME.Collat.current.1.nnn.csv	for Production environment(most recent run)
CME.Collat.current.1.nnn.nr.csv	for New Release testing environment(most recent run)
CME.Collat.current.1.nnn.yyyymmdd-hhmmss.csv	for Production environment
CME.Collat.current.1.nnn.yyyymmdd-hhmmss.nr.csv	for New Release testing environment

To call for an on-demand report, Clearing Members and service providers submit an empty (must be 0KB) .txt file to the **Incoming** directory with naming conventions:

CollateralReportRequest.txt	for Production environment
NR.CollateralReportRequest.txt	for New Release testing environment

This will produce a copy of an on-demand report with a date and timestamp described above and will overwrite the on-demand file without the date and timestamp with the latest run. The .txt file will get deleted from **Incoming** once picked up by the system.

Placeholder	Description	Allowable Values	Validation
ccc	Settlement Cycle Code	‘itd; ‘eod; ‘pm’	eod - End-of-Day itd - Intra-day pm – Run ~3:30pm CST
nnn	Clearing Member ID	0_9; A_Z	Valid Clearing Member ID
i	Cycle number	‘1’_‘9’	Typically, this value is ‘1’, however in the event CME runs an Ad-Hoc Settlement Cycle, this will increment by 1 for each Ad-Hoc run of the same Settlement Cycle Code

FILE FORMATTING AND FIELDS

The first row of every file corresponds to the column headings below. Note that because the headings are common for the entire file, but not all headings are applicable for each row, some fields may be left blank in any one row.

Collateral Inventory file fields:

Column Heading	Description	Allowable Values	Notes
BusDate	Business Date		mm/dd/yyyy format
CO	Clearing Organization	'CME'	
CMF	Clearing Member Firm ID	0_9; A_Z	Valid Clearing Member ID
Primary_AA	Asset Account ID	0_9; A_Z	Valid Asset Account for CMF
Primary_BusFunc	Business Function for the Asset Account	'CLR'; 'SECR'	CLR - IM or Delivery Margin SECR - Guaranty Fund
Primary_FSeg	Funds Segregation Class for the Asset Account ID This designation corresponds to CFTC Funds Segregation Classes	'CSEG'; 'COTC'; 'NSEG'	CSEG - Customer Segregated COTC - Customer Cleared Swaps NSEG - House / Non-Segregated
Primary_AcctType	Account Type for the Asset Account	'PB'; 'DLVRY'; 'SECR'	PB - Initial Margin DLVRY - Delivery Full Value Margin SECR - Guaranty Fund
AA	Same as Primary_AA		
BusFunc	Same as Primary_BusFunc		
Fseg	Same as Primary_FSeg		
AcctType	Same as Primary_AcctType		
AssetType	Asset Type Description	A_Z	
Ccy	Currency code of asset	A_Z	3-character ISO currency code
CUSIP		0_9; A_Z	
ISIN		0_9; A_Z	
LOC_No	Letter of Credit Number	0_9; A_Z; ':'; '-' ; '/'	

Bank_BIC	SWIFT BIC where asset is available for withdrawal	A_Z	
Coupon_Rate	Coupon Rate of asset where applicable		
Issue_Date			mm/dd/yyyy format
Amend_Date			mm/dd/yyyy format
Maturity_Date			mm/dd/yyyy format
Update_Date			mm/dd/yyyy format
Par_Value	Par amount, face value, number of shares for transaction	0_9; ','	
PB_Value	Performance Bond amount. This is the amount of value that can be used to meet margin (PB) requirements. This is the post-haircut market value calculated by CME in the native currency of the asset.	0_9; ','	
PB_Value_Equiv	PB_Value in terms of currency defined in 'Equiv_Ccy'	0_9; ','	
Equiv_Ccy	Equivalent currency code	A_Z	3-character ISO currency code
Exch_Rate	Exchange rate for asset currency / equivalent currency	0_9; ','	
Mkt_Value	Market value in native currency	0_9; ','	
CPR	Customer Protection Type	'CSEG'; 'LSOCU'; 'LSOCC'; 'NA'	
Warrant_Id	Warrant ID for metal warrants	A_Z; 0_9; ','	