



Chicago Mercantile Exchange



Chicago Board of Trade

CME/CBOT Common Clearing Link

To: CBOT/CME Back Office Managers

October 16, 2003

CCL#30

From: CME and CBOT

Re: Common Clearing Link Update Notice #30: Production File-Naming Conventions For SPAN Files, Settlement Price Files, and Edit Files

This advisory describes updated production file-naming conventions and locations for SPAN® files, settlement price files, and "edit" files, under the CBT-CME Common Clearing Link, scheduled to launch on Monday, November 24th.

SPAN files

We have begun publishing the new, combined CBOT-CME Common Clearing Link (CCL) SPAN files. These contain both CBOT and CME data:

- For CME, the files contain production data.
- For CBOT, the files contain production contracts and prices, but performance bond rates such as intra- and inter-commodity spreads are not yet defined as they will be in production. **We anticipate that the performance bond rates for CBOT products will have production values shortly, and will send an update to this advisory when they do. Until we do so, however, firms may not yet begin using these combined files for production customer-margining calculations for CBOT positions.**

The current CME-only SPAN files will be published through November 21st, but not thereafter. Beginning November 24th, only the CCL SPAN files will be available.

CCL SPAN files are available via FTP:

- Via the Firm Network, on the Firm FTP Server, in the **PUB/SPAN** directory
- Via the Internet, on ftp.cme.com, in the **/pub/span/data/ccl** directory.

Files are available (a) in three physical formats -- unpacked, packed, and expanded-unpacked, (b) named both with static filenames and with the date in the filename, and (c) both compressed ("zipped") and un-compressed. The following table illustrates the naming conventions for the final end-of-day files for business date November 24th:

	Uncompressed	Compressed ("zipped")
Unpacked format, static filename	ccl.s.par	ccl.s.par.zip
Unpacked format, date in filename	-	ccl.20031124.s.par.zip
Packed format, static filename	ccl.s.pck	ccl.s.pck.zip
Packed format, date in filename	-	ccl.20031124.s.pck.zip
Expanded-unpacked format, static filename	ccl.s.pa2	ccl.s.pa2.zip
Expanded-unpacked format, date in filename	-	ccl.20031124.s.pa2.zip

Note the following:

- The final part of the uncompressed filename identifies the **file format**: **par** for the unpacked format, **pck** for the packed format, **pa2** for the expanded-unpacked format.
- The second-to-last part of the uncompressed filename identifies the **cycle**: **a** for the a.m. (morning) cycle, **i** for the intraday (noon) cycle, **e** for the early settlement cycle (with final prices for all products except equities), **s** for the final settlement cycle (with final prices for all products), and **c** for the complete cycle. All files contain data only for active contracts except for the complete cycle, which contains data for all eligible contract, both active and inactive.

For example, the unpacked format file with a static filename in the a.m. cycle would be named **ccl.a.par**.

- The compressed filenames always consist of **.zip** appended to the uncompressed filename.

Each morning at 9am Chicago time, the files with the static filenames will be deleted from the FTP servers. This will facilitate the creation of automated processes which poll the servers for the arrival of specific files.

At least one week of historical files will be available at all times, using zipped files with the date in the filename.

For SPAN file layouts, please see the **SPAN Information Pages** at www.cme-ch.com/span.

Settlement Price Files

Settlement price files **are now being produced** separately for CBT products and CME products. Both **are now available** via FTP:

- Via the Firm Network, on the Firm FTP Server, in the **PUB/SETTLE** directory
- Via the Internet, on ftp.cme.com, in the **pub/settle** directory.

Files are available (a) named both with static filenames and with the date in the filename, and (b) both compressed ("zipped") and un-compressed. The following table illustrates the naming conventions for the final end-of-day files for business date November 24th:

	Uncompressed	Compressed ("zipped")
CBT settlement price file, static filename	cbt.settle.s.txt	cbt.settle.s.txt.zip
CBT settlement price file, date in filename	-	cbt.settle.20031124.s.txt.zip
CME settlement price file, static filename	cme.settle.s.txt	cme.settle.s.txt.zip
CME settlement price file, date in filename	-	cme.settle.20031124.s.txt.zip

On the Internet site, CME settlement price files are currently available as **stymmdd.zip**, and are also available by quadrant as **stlags**, **stlcur**, **stleqt**, and **stlint**. These files will continue to be available.

The settlement price file layout is available at www.cme.com/files/s_setlmtntpricelayout.pdf.

Edit Files and Delegate Files

As part of the Common Clearing Link, CME **has begun** publishing on the Firm FTP Server, three files provided daily by the Chicago Board of Trade: the CBT **Broker File**, the **Firm File**, and the **Delegate File**. The Broker File provides a master listing of all brokers eligible for trading, the Firm File provides the analogous list of CBT firms, and the Delegate File identifies seat owners and delegates.

CME publishes a daily file called the **CME Edit File** which provides an analogous list of brokers and firms, and in addition it also provides a listing of all eligible futures and options. As part of the Common Clearing Link implementation, we will also begin publishing the exactly an exactly analogous file containing data for CBT, which we will refer to as the **CBT Edit File**.

All of these files are or will be available on the Firm FTP Server in the **PUB/EDIT** directory. This directory is accessible to all member firms, but not to the public. Naming conventions are as follows:

	Uncompressed
CBT edit file	cbt.edit.txt
CME edit file	cme.edit.txt
CBT broker file	cbt.broker.txt
CBT delegate file	cbt.delegate.txt
CBT firm file	cbt.firm.txt

Layouts for these files are available at www.cme.com/clr/cltmgt/recolayout1013.html.

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