

**CME Clearing**  
**CME VM Detail CSV Report Specifications**  
Updated June 4, 2019

**Introduction**

CME produces a report at each cycle detailing the VM for a clearing member broken out at the PA(position account) and currency level.

***Asset Application file naming convention:***

The naming convention is:

<b>CME.VM.Detail.ccc.nnn.yyyymmdd.csv</b>	for the production environment
<b>CME.VM.Detail.ccc.NR.nnn.yyyymmdd.csv</b>	for the New Release environment

Where:

**ccc** will be one of **ITD** or **EOD** corresponding to the intraday settlement cycle or the end-of-day settlement cycle.

**nnn** represents the clearing firm number

## Field Descriptions:

<u>Column</u>	<u>Description</u>
BusDate	Business date of the cycle
Cycle	The cycle type, either <b>ITD</b> or <b>EOD</b>
Run	Run number of the cycle type, typically 1
CO	Clearing Organization
CMF	Clearing Member Firm Number
SA	Settlement Account ID
Fseg	Funds Segregation Type ( <b>CSEG</b> , <b>CNSEG</b> , <b>COTC</b> , <b>NSEG</b> ) of the Settlement Account
GF	Guaranty Fund class, either <b>DFLT</b> or <b>IRS</b>
PBA	Performance Bond Account number
PA	Position Account number
Seg	Account segregation for the PA account
Ccy	Currency of the variation obligation
SVOP	Settlement Variation Option Premium amount