



# Clearing Fund File

Priority - Normal  
Impact - For Your Information  
Contact - Product Management

**Document history:**

Version:	Date:	Chapter / Field:	Information:
1.0	2019-08-24	Initial version	Information concerning Clearing Fund File

## 1. Specifications

### 1.1 Purpose

The Clearing Fund File enables a clearing participant to receive details of its daily Clearing Fund requirement, Clearing Fund deposits and information regarding a surplus or deficit. This file will enable a clearing participant to automatically update its systems.

### 1.2 Contents of the file

The Clearing Fund File contains information at a clearing participant level. Clearing participants are required to deposit in the Clearing Fund and, as such, it is the clearing participant's deposit and surplus or deficit fields that are populated in the file.

### 1.3 File format

All files are in comma separated value format (.csv) and have a lower case .csv extension.

### 1.4 Naming convention

The Clearing Fund File is named:

<processing date><4\*-'><Clearing Participant Number ><7\*-'> <processing time in HHMM>-CFF  
e.g. 20170412----1234-----0930-CFF

### 1.5 File exchange

The file will be attached to the regular Clearing Fund email and can also be provided via sFTP.

#### **Archive and redelivery**

EuroCCP will archive the files for up to seven days. Archived files can be requested from EuroCCP's Client Services team at [clientservices@euroccp.com](mailto:clientservices@euroccp.com).

### 1.6 Timing

EuroCCP will transmit the daily Clearing Fund File every clearing day before 9:00pm CET.

## 1.7 Contents of the file

Column header	Example	Description/value
DATE	20170608	Format: YYYYMMDD
MARGIN_HOLDING_NR	9999	Unique client identification code
APPLICABLE_PERCENTAGE	12.12345	The Minimum Deposit Value expressed in decimals (e.g. 12.12345 represents 12.12345%)
REPORTING_CURRENCY	EUR	Unique currency identification code
CURRENT_DEPOSIT	300000	The value of assets after haircut charge deposited by the clearing participant in the Clearing Fund
MIN_DEPOSIT_VALUE	700000	The Minimum Deposit Value expressed in an amount
DEFICIT	-400000	Current Deposit (after haircut charge) minus Minimum Deposit Value, if negative; otherwise 0
SURPLUS	0	Current Deposit (after haircut charge) minus Minimum Deposit Value, if positive; otherwise 0

## Contact information

Should you have any queries, please do not hesitate to contact EuroCCP's Client Services team at [clientservices@euroccp.com](mailto:clientservices@euroccp.com)