



TO: Clearing Member Firms  
Back Office Managers  
Margin Managers

FROM: CME Clearing

Notice#: 16-206

SUBJECT: Guaranty Fund Letter Notification Process

DATE: May 17, 2016

Please be advised that the Guaranty Fund Letters will now be available in EREP beginning June. The report names are as follows:

GFUND\_BASE

GFUND\_CDS

GFUND\_IRS

The Guaranty Fund letter is indexed by business date and by guaranty fund type making it easy for users to search for current and historical letters. The business date index will correspond to the last business day of the previous month for the regular IRS and CDS monthly letters, and the last business day of the quarter for the regular Base quarterly letters. For example, if this month is January, and you would like to find the letter effective this month, enter a business date range beginning with December 31 to find the letter needed. For additional assistance in searching for reports in EREP, please see the link below for the User Guide:

<https://www.cmegroup.com/clearing/files/EREP-User-Guide.pdf>

If you need to access these reports but currently do not have access to EREP, please fill out the access request form below, marking EREP – Risk Reports and EREP – Financial Reports, and submit to the EASE team.

<https://www.cmegroup.com/clearing/files/Online-Access-Form.docx>

An email notification will be sent by CME to the Clearing Member Firms once the letters are available in EREP. Please ensure that the appropriate individuals in your team are included in the email distribution list by emailing CH Banking Team at [ClearingHouseBankingTeam@cmegroup.com](mailto:ClearingHouseBankingTeam@cmegroup.com) or calling us at 312-207-2594.

For questions concerning this new Guaranty Fund Letter notification process, please contact the Clearing House Banking Team at 312-207-2594.