

Advisory Notice

Clearing House

10-93

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Upcoming Positions System Enhancements**

DATE: March 4, 2010

On March 5, 2010 Clearing will be implementing two new Positions reports for NYMEX, COMEX and DME. The first time these reports will run in Production will be March 8, 2010.

The first report being added will be titled POS594 – EOD AS OF TRADE AND POSITION REGISTER. This register report will be identical to the existing POS591 report except that it will only contain “as of trades” in the detail of the report.

The second report will be titled POS595 – EOD CLEARED ONLY TRADE AND POSITION REGISTER. Again, this register report will be identical to the POS591 report except that it will only contain trades that will clear with the respective firm. This means it will not contain give up or averaged price executions or offsets but it will contain give up and averaged price claims.

Firms that have access to the POS591 Trade Register Report will be given access to these reports. The reports will also be included in the report files sent out to firm FTP directories. When CME and CBOT positions are migrated to the Positions application used by NYMEX, COMEX and DME they will be included in these reports as well.

On March 19, 2010 Clearing will implement changes to the POS540 CASH SETTLEMENT REPORT to remove options and also to increase the number of decimal places in the file to five decimal places. Also Positions will make changes to the trade posting so that more trades show up in Positions in real time.

For further information please contact CME Clearing at 312-207-2525 or CCS@CMEGroup.com.