

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: September 20, 2018

ADVISORY #: 18-375

SUBJECT: **New CSV Reports Available in EREP New Release and Production**

Please be advised the following csv reports will be available in **New Release** on **Wednesday, September 26<sup>th</sup>** and in **Production** on **Monday, October 1<sup>st</sup>** within the Enterprise Reporting Portal (EREP).

#### **New Release CST610 ITD and EOD csv**

- The CST610 csv includes Clearing Member Firm Settlement Variation, Margin and Collateral amounts by Settlement Account and currency
- The EREP report id is **NR\_CST610C\_EOD** and **NR\_CST610C\_ITD**
- The EREP name of the report is **N/R EOD and ITD Performance Bond and Variation by Settlement**
- The report is available in EREP to firm users with the **Firm Financial Staff or Firm Risk Staff** role
- The format of the files on the firm SFTP folder are
  - xxx denotes the Clearing Member Firm Number (I.e. 999)
  - cst610\_rth\_xxx\_YYYYMMDD.nr.csv
  - cst610\_itd\_xxx\_YYYYMMDD.nr.csv

#### **Production CST610 ITD and EOD csv**

- The CST610 csv includes Clearing Member Firm Settlement Variation, Margin and Collateral amounts by Settlement Account and currency
- No change to the current version distributed in Production via firm SFTP folders
- Report was previously set up on a request basis, but we will now make it available to all firms within EREP and the firm SFTP folders
- The EREP report id is **CST610C\_EOD** and **CST610C\_ITD**
- The EREP name of the report is **EOD and ITD Performance Bond and Variation by Settlement**
- The report is available in EREP to firm users with the **Firm Financial Staff or Firm Risk Staff** role
- The format of the files on the firm SFTP folder are
  - xxx denotes the Clearing Member Firm Number (I.e. 999)
  - cst610\_rth\_xxx\_YYYYMMDD.csv
  - cst610\_itd\_xxx\_YYYYMMDD.csv

#### **New Release POS647 csv**

- The report includes Option Exception Summary details
- The EREP report id is **NR\_POS647C\_Option**
- The EREP name of the report is the **N/R Option Exception summary**
- The report is available in EREP to firm users with the **Firm Clearing Operations** role

### **Production POS647 csv**

- The report includes Option Exception Summary details
- The EREP report id is **POS647C\_Option**
- The EREP name of the report is the **Option Exception Summary**
- The report is available in EREP to firm users with the **Firm Clearing Operations** role

For more information please contact CME Clearing at 312-207-2525 or via email at [ccs@cmegroup.com](mailto:ccs@cmegroup.com)