

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: April 28, 2020

ADVISORY #: 20-180

SUBJECT: **Additional Column Added to the CST610 CSV Report**

Effective **Monday, May 4, 2020**, CME Clearing will add a new column to the CST610 CSV file that is posted to each Clearing Member Firm's SFTP server. The files impacted are:

- cst610_rth_###_YYYYMMDD.csv
- cst610_itd_###_YYYYMMDD.csv

The new column will be titled "Discr_Full_Value_Margin" and will be added to the existing format in column X. The new section will mimic the existing functionality under the same header on the text version of the CST610 report that is available in CME's Enterprise Reporting Portal (EREP) and will include designated delivery margin.

V	W	X
IM_Call_Release_Amt	Value_Date	Discr_Full_Value_Margin

Additionally, the total of the new section will be included in column S "Total_Req" and delivery letter of credit totals will be included in column T "Collat".

Please note, there are no changes to the existing column headers, the new section is added at the far right of the report.

Testing is currently available in the New Release environment.

On the last page of this advisory, CME Clearing has included a file specification for the CST610 CSV report, which includes the new column.

If you have questions, please contact CME Clearing at ccs@cmegroup.com or via telephone at 312-207-2525.

CST610 File Specification

Field	Description
BUSINESS_DATE	Business Date as mm/dd/yyyy
CO	Clearing Organization ID
CMF	Clearing Member Firm ID
Name	Clearing Member Firm Shortname
SA	Settlement Account ID
FSEG	Funds Segregation Type – CSEG, COTC, CNSEG or NSEG
BUS_FUNC	Business Function – CLR or XMOCC
CUR	Currency
ExRate	Exchange Rate – multiplier to convert values in this currency to USD
SV	Settlement Variation – cumulative for the day
SVOP_Banked	Variation and Option Premium amount banked this cycle
SVOP_NotBanked	Variation and Option Premium not banked this cycle – always 0 for end-of-day
Risk_Core	Core component of risk portion of Initial Margin Requirement
Risk_RsvAddl	Risk Additional component of risk portion of Initial Margin requirement
Risk_ConcAddl	Concentration Additional component of risk portion of IM requirement
Risk_Total	Total risk requirement of Initial Margin (Performance Bond) requirement
ANOV	Available Net Option Value
Coll_SV	Collateralized Mark-to-Market amounts, if any
Total_Req	Grand Total Initial Margin (Performance Bond) requirement
Collat	Total performance bond (haircutted market) value of collateral on deposit
SVOP_CCF	The amount of foreign currency credited or debited to combined cash flow
IM_Call_Release_Amt	Initial margin call or release amount
Value_Date	Value date for the IM & SVOP movements detailed on this line
Discr_Full_Value_Margin	Total of discretionary and full-value margin, including designated delivery margin