

 **CME Group** | Advisory Notice

DATE: November 30, 2020  
TO: Clearing Member Back Office  
FROM: CME Clearing  
NOTICE #: 20-449  
SUBJECT: File Format Change – CST550IM New Column

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The Asset Application report (CST550IM) is produced for each Clearing Member at the completion of a Settlement Cycle detailing how collateral is applied to meet margin requirements. The report is available in EREP and published to Clearing Member's SFTP directories. Starting at Intraday (ITD) on December 14, 2020, a new column will be added immediately following the '**AssetPBAmountApplied**' column. The new column is named '**ReqCovered**'; this column indicates the amount of margin requirement covered by the asset in the '**AssetPBAmountApplied**' column. The following columns will shift right one position to account for inserting '**ReqCovered**'.

The new version of the report is now available in New Release. Refer to [CST550IM Report Specifications](#) for details about the file.

For questions, please contact the CME Clearing Banking and Collateral Team at +1 312 207 2594 or [ClearingHouseFinancial@cmegroup.com](mailto:ClearingHouseFinancial@cmegroup.com).