

DATE: January 8, 2021

TO: Clearing Member Back Office

FROM: CME Clearing

NOTICE #: 21-008

SUBJECT: Retiring of legacy collateral inventory report

CME Clearing produces 3 different collateral inventory reports and they are made available to Clearing Members at the completion of each settlement cycle. Effective February 22, 2021 the legacy file with filename 'CmeEodCollat[CMF].csv' will no longer be produced. Going forward, Clearing Members can use either the CAI500 Asset Inventory Trial Balance report available on EREP or the <u>Collateral On Deposit</u> report published in each Clearing Member's directory on the Clearing Member SFTP server.

For questions, please contact the CME Clearing Banking and Collateral Team at +1 312 207 2594 or <u>ClearingHouseFinancial@cmegroup.com</u>.