

DATE: January 15, 2021

TO: Clearing Member Back Office

FROM: CME Clearing

NOTICE #: 21-024

SUBJECT: **Updated Live Date:** File Format Change – CST550IM New Column

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 February 22, 2021 (previously planned for 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.