



## Advisory Notice

Clearing House

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10-385

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **REMINDER: Upcoming Position Report Changes**

DATE: September 20, 2010

On **September 18, 2010** CME Clearing will be installing the necessary changes for processing the CBT exchange through the new positions system. One result of this will be several report changes which are noted below. Firm FTP report packets will not be impacted with these changes. The reports will first be run on **September 20, 2010**. Another change to the Positions System will be that users will need to select a product exchange to do searches. The "ALL" selection will no longer be available.

On **October 16, 2010** all firm CBT positions will be migrated to the new system. At that time firm reports in the FTP packets will change. The various CPM titled reports in the packets will be replaced with their POS analogues.

### **Trade Register Reports**

The trade register reports will be broken up by exchanges. The existing POS591E, POS591I, POS593E reports will be renamed. The exchange data on the existing Intraday Pay/Collect Summary report (POS591I) will all be contained in one report but will be separated by exchange within the report. The out-trade register report for each exchange will be contained within the relevant POS591 report. There are no report format changes to the reports.

NYMEX, COMEX and DME and eventually GEX Reports:

POS591NE NYMEX/COMEX EOD DAILY TRADE AND POSITION REGISTER  
POS591NI NYMEX/COMEX ITD DAILY TRADE AND POSITION REGISTER  
POS593NE NYMEX/COMEX EOD PAY/COLLECT SUMMARY

CBT and eventually CME Reports:

POS591ME CME/GBT EOD DAILY TRADE AND POSITION REGISTER  
POS591MI CME/GBT ITD DAILY TRADE AND POSITION REGISTER  
POS593ME CME/GBT EOD PAY/COLLECT SUMMARY

CDS Reports (unchanged)

POS591CE CDS EOD DAILY TRADE AND POSITION REGISTER  
POS591CI CDS ITD DAILY TRADE AND POSITION REGISTER  
POS593CE CDS EOD PAY/COLLECT SUMMARY  
POS593CI CDS ITD PAY/COLLECT SUMMARY

### **Exercise and Assignment Reports**

The existing POS647, POS650 will be changed to reflect the different exchanges. The formats will not change.

In addition, there will be a new report numbered POS645 which will be an option exercise and assignment summary report. Firms will be able to see a summary of their exercises, assignments, money amounts and expirations for each option contract in one report.

NYMEX, COMEX and eventually GEX Option Reports:

POS645N	NYMEX/COMEX OPTION EXERCISE/ASSIGNMENT SUMMARY
POS647N	NYMEX/COMEX OPTION EXCEPTION SUMMARY
POS650N	NYMEX/COMEX OPTION ASSIGNMENT NOTICE

CBT Flex Option Reports:

POS645F	CBT FLEX OPTION EXERCISE/ASSIGNMENT SUMMARY
POS647F	CBT FLEX OPTION EXCEPTION SUMMARY
POS650F	CBT FLEX OPTION ASSIGNMENT NOTICE

CBT and eventually CME option Reports:

POS645M	CME/CBT OPTION EXERCISE/ASSIGNMENT SUMMARY
POS647M	CME/CBT OPTION EXCEPTION SUMMARY
POS650M	CME/CBT OPTION ASSIGNMENT NOTICE

### **Other Reports**

In the following reports the NYMEX, COMEX DME, CBT and eventually CME and GEX will be combined.

POS500	COMMODITY POSITION ADJUSTMENT BY FIRM
POS520E	EOD GROSS POSITION CHANGE (PC) LISTING
POS520I	ITD GROSS POSITION CHANGE (PC) LISTING
POS540	CASH SETTLEMENT REPORT
POS580	IN-THE-MONEY-REPORT
POS594E	EOD AS OF DAILY TRADE AND POSITION REGISTER
POS595E	EOD CLEARED ONLY DAILY TRADE AND POSITION REGISTER

If you have any questions or require further information please contact CME Clearing at 312-207-2525 or [CCS@CMEGroup.com](mailto:CCS@CMEGroup.com).