



## CME CLEARING ADVISORY NOTICE

11-19

TO: Clearing Member Firms  
FROM: CME Clearing  
SUBJECT: **CME Position Reports**  
DATE: January 18, 2011

Following are the available reports for the new Positions System when processing for CME products is migrated to it over the weekend of January 22, 2011. For more information, see Clearing Advisory 11-15 at: <http://www.cmegroup.com/tools-information/lookups/advisories/clearing/files/Chadv11-15.pdf>

### **Report List:**

These are the reports that will have CME data in them beginning **January 24, 2011**. Firms can view these reports in New Release, where they are prefixed with an "NR" in the report number, or view the NYMEX or CBT versions of the reports in Document Direct.

- POS500 - COMMODITY POSITION ADJUSTMENT BY FIRM
- POS520E - EOD GROSS POSITION CHANGE - PC LISTING
- POS520I - ITD GROSS POSITION CHANGE - PC LISTING
- POS521 - POSITION SUMMARY REPORT
- POS540 - CASH SETTLEMENT REPORT
- POS580 - IN-THE-MONEY-REPORT
- POS591ME - CME/CBT EOD DAILY TRADE AND POSITION REGISTER
- POS591MI - CME/CBT ITD DAILY TRADE AND POSITION REGISTER
- POS593ME - CME/CBT EOD PAY/COLLECT SUMMARY
- POS593MI - CME/CBT ITD PAY/COLLECT SUMMARY
- POS594 - EOD AS OF DAILY TRADE AND POSITION REGISTER
- POS595 - EOD CLEARED ONLY DAILY TRADE AND POSITION REGISTER
- POS645M - CME/CBT OPTION EXERCISE/ASSIGNMENT DETAIL
- POS647M - CME/CBT OPTION EXCEPTION SUMMARY
- POS650M - CME/CBT OPTION ASSIGNMENT NOTICE

### **XTP205**

The existing XTP205 - OPTION EXPIRATION REPORT BY FIRM report will no longer have CME position data. The new Positions System is posting almost all transactions in real time. As a result firms can utilize the Positions System user interface to view positions in expiring contracts. Filter options have been placed in the user interface to allow firms to find expiring contracts quickly. Excel downloads will allow firms to display data however is needed.

**POS521**

The POS521 (POSITION SUMMARY REPORT) report will replace the current CPM565 (FUTURES/OPTIONS TRADE SUMMARY) report.

**POS591, POS592, POS594, POS595**

CME Clearing has added subtotaling by price into the reports. At each break in price firms will see a subtotal of the buys and sells at that price.

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).