



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.