



Advisory Notice

Clearing House

TO: Clearing Members Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 11-41

SUBJECT: Modifications to the Clearing Report POS593: Firm Pay/Collect Summary

DATE: January 31, 2011

Please be advised that effective Monday, January 31, 2011, the End-Of-Day Firm Pay Collect Summary report (POS593), will be modified to display intra-day cash call amounts. For the CME and CBOT exchange reports, this will correspond to the actual amount CME Clearing banked during intra-day processing for both exchanges combined. However, at the request of the Clearing community, we will also provide theoretical banked numbers for NYMEX/COMEX until these exchanges begin banking intra-day variation.

In addition, unlike the former CPM593 report, the POS593 report will not display the difference between the end-of-day banked amount less the intra-day cash call. Firms can calculate that amount by simply comparing the amount banked at intra-day to the amount banked at end-of-day.