

TO: IRS Clearing Members
FROM: CME Clearing
DATE: Friday, October 23, 2015
SUBJECT: Discontinuation of IRS Margin Reports
ADVISORY #: 15-351

Please be advised that on Monday November 16, 2015, CME Clearing will discontinue the IRS Margin Recap and IRS XI reports. These reports contain information on IM requirements. The last reports will be posted on Friday, November 13, 2015:

PROD:

- IRSXI_FirmID_YYYYMMDD.csv
- IRSMR_Recap_FirmID_YYYYMMDD.csv

NR:

- IRSXI_FirmID_YYYYMMDD.nr.csv
- IRSMR_Recap_FirmID_YYYYMMDD.nr.csv

IRS Clearing Firms may continue to leverage the below existing reports to obtain the same data, in both NR and PROD:

- IRSMR3_FirmID_yyyymmdd.csv
- CAI 500 in the EREP portal
- CME.Colat.EOD.FirmID.YYYYMMDD.csv

If you have questions, please contact the CME Client Services Team at onboarding@cmegroup.com.

Regards,

CME Clearing