

**#12-304**

**TO: Clearing Member Firms**

**FROM: CME Clearing**

**SUBJECT: CME OTC FX Trade Confirms – Fixing Date/Value Date FIXML Tags**

**DATE: 07/23/2012**

Please be advised that beginning Thursday, July 19<sup>th</sup> in New Release and July 30<sup>th</sup> in Production the below FIXML tags will be present in OTC FX trade confirms. Please see our bookkeeping specs for further detail: <http://www.cmegroup.com/clearing/files/Clearing-Forwards.pdf>.

Fixing Date:

The day the spot fixing price used to calculate the final mark to market amount is determined.

- <Evt EventTyp="13" Dt="2012-07-24"/>

Value Date:

The day on which the final mark to market amount is banked.

- <Evt EventTyp="121" Dt="2012-07-26"/>

If you should have any questions please contact CME Client Services at 312.338.7112 or email [onboarding@cmegroup.com](mailto:onboarding@cmegroup.com).

Thank you,

CME Clearing