

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-228

DATE: July 16, 2019

SUBJECT: OTC IRS Production Advisory – Adjusted Start Date

CME will be extending support for trades clearing with adjusted start dates for any supported Business Day Convention and Business Center(s). Currently, CME Clearing only supports unadjusted start dates in Production. CME Clearing made the change to support adjusted start dates in New Release Wednesday, July 10 and will release into Production Monday, July 29.

Two additional columns “LEG1_START_DATE_ADJ_CAL” and “LEG2_START_DATE_ADJ_CAL” will be added to the far right of the IRS Trade Register. All Trade Register dates will continue to reflect the unadjusted date. Any adjusted date trade calendars will be reflected in the cleared confirms and the IRS Trade Register.

For messaging and Trade Register samples, please refer to the latest Adjusted Start Date files in the **Message Samples** folder available on **IntraLinks** (<https://services.intralinks.com/login>)

For questions, please contact the CME Client Services Team at onboarding@cme.com or 312.338.7112.

Regards,

CME Clearing