



Advisory Notice

Clearing House

10-502

To: Clearing Members Firms
Back Office Managers
Software Providers

From: CME Clearing

Subject: Production Clearing FIXML API and Delivery Adjustment enhancements effective December 13, 2010

Date: December 14, 2010

CME Clearing is pleased to announce the implementation of the following enhancements:

FIXML API Enhancements

- For privately negotiated transactions that follow the allocate/claim model, FIXML messages to claim and mark the trade for allocation can now be submitted to clearing.
- For trades in an edit error status, FIXML messages (which may or may not affect the edit error) can now be submitted to update the trade.

Delivery Adjustment Enhancement

- Removing positions via delivery adjustments will occur on the Notice Date for each contract even if the Notice Date varies throughout the month

(For example, CBT Grains and COMEX Metals will adjust as they do now on Allocation Date plus 1 from First Intent Date until the day before Last Intent Date. Then, on Last Intent Date, the delivery adjustments will occur on Allocation Date.)

If you have any questions or require further information please contact CME Clearing at 312-207-2525 or ccs@cmegroup.com for the FIXML API enhancements.

For more information on the Delivery Adjustment change please contact the Deliveries Unit at 312-930-3172 or clearinghousedeliv@cmegroup.com.