CME Group | Advisory Notice

12-061

To: Clearing Members Firms
Back Office Managers
Software Providers

From: CME Clearing

Subject: Additions to the FIXML Product Reference File for OTC FX Forwards
Effective February 13, 2012

Date: February 13, 2012

Please be advised that beginning February 13, 2012, the following new repeating block values will be added to the Futures FIXML Product Reference files *for OTC FX Forwards products only*, for the purpose conveying Price Alignment Interest (PAI) information where applicable:

- Prior Clearing Business Day (Event Type “114”)
- Next Banking Business Day (with regard to the Final Settlement Currency, Event Type “115”)
- Number of days to use in tonight’s PAI calculation (Instrument Extension Attribute Type “110”)
- PAI Rate Type to use in this products PAI calculation (Instrument Extension Attribute Type “111”)
- Currency Calendar Business Day Indicator (Instrument Extension Attribute Type “112”)

The Product Reference Files, as always, are located at ftp.cmegroup.com/pub/fprf, and have a naming convention of “cmeg.EXCHANGE.PRODUCT_TYPE.prf.YYYYMMDD.xml.zip, where:

- EXCHANGE is cbt, cme, comex, dme, gex, or nymex
- PRODUCT_TYPE is combo, fut, or opt
- YYYYMMDD is the Century, Year, Month and Day for the file (note, the Business Date (note that BizDt within each file is the next processing day after the date in the file name, as the Product Reference files are a set-up for the next day’s processing).

For this change, only the “fut” FIXML FPRF is affected.

A sample showing the new repeating blocks is shown on the following page.

Should you have any questions, please contact CCS at 312-207-2525.

```
<SecDef RptID="65357" BizDt="2012-02-13">
Instrmt Sym="USDCOP" ID="USDCOP" Desc="USD COLOMBIAN PESO" SecTyp="FWD"
Src="H" MMY="20120213" MatDt="2012-02-10" Mult="1" Exch="CME" UOM="Ccy"
UOMCcy="USD" UOMQty="1" PxUOM="USD" PxUOMQty="1" SettlMeth="C"
ListMeth="0" ValMeth="FWDCI" ProdCmplx="FX" Status="1" FlexProdElig="N"
FlexInd="N" MinPxIncr="0.01" PxQteCcy="COP" FnlSettlCcy="USD">
			<AID AltID="USDCOP 20120213" AltIDSrc="H"/>
			<AID AltID="USDCOPG213" AltIDSrc="101"/>
			<AID AltID="USDCOP 20120213" AltIDSrc="100"/>
			<Evnt EventTyp="5" Dt="2011-11-14"/>
			<Evnt EventTyp="7" Dt="2012-02-10"/>
			<Evnt EventTyp="13" Dt="2012-02-13"/>
			<Evnt EventTyp="14" Dt="2012-02-13"/>
			<Evnt EventTyp="114" Dt="2012-02-10"/>
			<Evnt EventTyp="115" Dt="2012-02-14"/>
		</Instrmt>
		<InstrmtExt>
			<Attrb Typ="110" Val="1"/>
			<Attrb Typ="111" Val="USDPAI"/>
			<Attrb Typ="27" Val="N"/>
			<Attrb Typ="25" Val="1"/>
			<Attrb Typ="26" Val="1"/>
			<Attrb Typ="29" Val="Y"/>
			<Attrb Typ="24" Val="22"/>
			<Attrb Typ="24" Val="3"/>
			<Attrb Typ="24" Val="0"/>
			<Attrb Typ="112" Val="Y"/>
		</InstrmtExt>
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			<SecTrdgRules>
				<BaseTrdgRules>
					<TickRules StartTickPxRng="0" EndTickPxRng="1"
TickIncr="0.01" TickRuleTyp="1"/>
					<TickRules StartTickPxRng="1332"
EndTickPxRng="2361.69" TickIncr="0.01" TickRuleTyp="0"/>
				</BaseTrdgRules>
			</SecTrdgRules>
		</MktSegGrp>
		<ProdClsfnGrp>
			<ProdClsfn Rsn="8" Val="COTC"/>
		</ProdClsfnGrp>
		<MarginDataGrp>
			<MarginData Typ="1" Rate="300"/>
			<MarginData Typ="0" Rate="2350"/>
		</MarginDataGrp>
	</SecDef>
```