

#12-308

TO: Clearing Member Firms

FROM: CME Clearing

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

DATE: 07/23/2012

Please be advised that beginning Thursday, July 19th in New Release and July 30th 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 date on which CME Clearing determines the spot fixing price used to calculate the final mark to market amount.

- ~~<Evnt EventType="13" Dt="2012-07-24"/>~~ <Evnt EventType="121" Dt="2012-07-24"/>

Value Date:

The date on which CME Clearing banks the final mark to market amount.

- ~~<Evnt EventType="121" Dt="2012-07-26"/>~~ <Evnt EventType="13" Dt="2012-07-26"/>

If you should have any questions please contact CME Client Services at 312.338.7112 or email onboarding@cmegroup.com.

Thank you,

CME Clearing