

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 13-132

DATE: March 18, 2013

SUBJECT: CpnRt Added to Futures FIXML Product Reference Files March 18, 2013

Effective at the close of business day, March 18, 2013 in Production for Futures Product Reference Files (FPRF) dated BizDt="2013-03-19", a new Coupon Rate ("CpnRt") attribute will be present in the Futures FPRF files for all futures products. This attribute will be removed for all but deliverable swaps futures at a later date.

Note that the new attribute will not be present in any other non-CDS CME Group FIXML messages (trade confirms, allocations, trade registers, etc.) at this time.

A sample showing the newly added FPRF tag follows on the next page.

For questions or further information please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.

Sample Futures FPRF message:

```
<SecDef RptID="99" BizDt="2013-03-18">
  <Instrmt Sym="GE" ID="ED" Desc="EURODOLLAR FUTURES" SecTyp="FUT" Src="H"
  MMY="201303" MatDt="2013-03-18" Mult="2500" Exch="CME" UOM="Ccy" UOMCcy="USD" UOMQty="1000000"
  PxUOM="IPNT" PxUOMQty="1" SettlMeth="C" ListMeth="0" ValMeth="FUT" ProdCmplx="INT" Status="1"
  FlexProdElig="N" FlexInd="N" MinPxIncr="0.01" CpnRt="0.0" PxQteCcy="USD">
    <AID AltID="ED 201303" AltIDSrc="H"/>
    <AID AltID="803301" AltIDSrc="103"/>
    <AID AltID="GEH3" AltIDSrc="101"/>
    <AID AltID="ED 201303" AltIDSrc="100"/>
    <Evt EventTyp="5" Dt="2003-03-17"/>
    <Evt EventTyp="7" Dt="2013-03-18"/>
  </Instrmt>
  <InstrmtExt>
    <Attrb Typ="27" Val="N"/>
    <Attrb Typ="25" Val="1"/>
    <Attrb Typ="26" Val="1"/>
    <Attrb Typ="29" Val="Y"/>
    <Attrb Typ="24" Val="RFC"/>
    <Attrb Typ="24" Val="55"/>
    <Attrb Typ="24" Val="22"/>
    <Attrb Typ="24" Val="1"/>
    <Attrb Typ="24" Val="3"/>
    <Attrb Typ="24" Val="0"/>
    <Attrb Typ="24" Val="11"/>
    <Attrb Typ="24" Val="23"/>
    <Attrb Typ="24" Val="2"/>
  </InstrmtExt>
  <MktSegGrp MktID="CME" MktSegID="ALL">
    <SecTrdgRules>
      <BaseTrdgRules>
        <TickRules StartTickPxRng="91.1763" EndTickPxRng="104.706"
        TickIncr="0.0001" TickRuleTyp="0"/>
      </BaseTrdgRules>
    </SecTrdgRules>
  </MktSegGrp>
  <ProdClsfnGrp>
    <ProdClsfn Rsn="8" Val="COTC"/>
  </ProdClsfnGrp>
  <MarginDataGrp>
    <MarginData Typ="1" Rate="350"/>
    <MarginData Typ="0" Rate="375"/>
  </MarginDataGrp>
</SecDef>
```