



13-517

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
DATE: November 7, 2013
SUBJECT: **IRS New Release Enhancement Advisory**

Please be advised that CME Clearing has successfully deployed the following enhancements to the New Release environment on **Wednesday, November 6.**

- Support for MXN-denominated fixed vs. float IRS. New Discount Factor files and Forward Curves will be made available.
 - IRSDFR_TIEE_yyyymmdd.csv
 - IRS_MXN_CURVE_yyyymmdd.csv
- Updated IRS_SGD_CURVE_yyyymmdd.csv
- Addition of Credit Limit Utilization on all Cleared Confirmation messages.
- Support for the Melbourne holiday calendar for all IRS products.
- New fields added to the end of the Trade Register in support of the following:
 - SEF related attributes
 - Different First Fixing
 - FRA Fixing Date

Please contact the CME Client Services Team at onboarding@cmegroup.com or 312.338.7712 with any questions/concerns.