

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-283

DATE: July 21, 2016

SUBJECT: Production OTC IRS Advisory – Price Alignment Interest File Discontinuation

As a reminder, the CMEPAI\_YYYYMMDD.csv will be discontinued on Monday, July 25, 2016. Firms can continue to reference overnight rates for PAI using the cme.pai.rate.YYYYMMDD.csv report. This file is posted to the same public folder on the secure FTP site and contains additional data including 30 days of historical rates and the number of days to apply a given PAI rate.

Note this has been communicated on the Clearing Operations Forum for the past several months. There should not be any impact to automated processes and this is serving as a reminder only.

If you have questions, please contact the CME Client Services Team at [onboarding@cmegroup.com](mailto:onboarding@cmegroup.com).

Regards,

CME Clearing