



Advisory Notice

Clearing House

13-172

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
Margin Managers

FROM: CME Clearing

SUBJECT: OIS Discounting for GBP

DATE: April 9, 2013

Please be advised that CME Clearing is making changes to IRS margins in the Production environment for GBP. Starting April 15, 2013, GBP-denominated Interest Rate Swaps will use OIS Discounting in margin computations. The base curve and scaled log return files will be updated on April 15 to reflect the additional curves.

If you have questions, please contact the CME Risk Management Department at clearing.riskmanagement@cmegroup.com or 312-648-3888.

Regards,

CME Clearing