



## Advisory Notice

Clearing House

13-444

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

FROM: CME Clearing

SUBJECT: IRS SGD Production Advisory

DATE: September 26, 2013

Please note CME Clearing will deploy SGD denominated swaps to the Production environment Tuesday, October 1<sup>st</sup>. This deployment will include:

- SGD margin data files and VWAP index support
- To account for negative zero rates that Singapore dollar Swap Offer Rate (SOR) has experienced, CME will shift the data by 4% before computing the returns.

CME has concurrently filed a change with the CFTC which will be effective in accordance with the CFTC Regulation 40.6 timeframes.

Please contact the CME Client Services Team at [onboarding@cmegroup.com](mailto:onboarding@cmegroup.com) or 312.338.7712 with any questions/concerns.

Regards,

CME Clearing