CME Group | Advisory Notice

#16-087

DATE: February 19, 2016

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

SUBJECT: **Change in the curve instruments for GBP and JPY Libor 1M basis curve**

Please note CME clearing will be switching the curve instruments for GBP & JPY Libor 1M basis curve from current 1M vs. 6M to 1M vs. 3M ensuring the valuations of the products are in line with the market practices.

This change will be reflected in the IRS_"CUR"_CURVE_YYYYMMDD.csv for GBP and JPY from February 22, 2016.

If you have any questions please contact OTCValuations@cmegroup.com for any questions.