

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-383

DATE: September 26, 2018

SUBJECT: New Release OTC IRS Advisory – MXN TIIE Extension to 31Y

Please be advised that CME Clearing will extend its maximum clearable maturity for MXN IRS from 21 years to 31 years. This change will take effect in the New Release environment on **Wednesday, October 3rd, 2018** and in Production on **Monday, October 22nd**.

**What is changing?**

CME will support clearing MXN TIIE swaps out to 31 years (11,333 CME days). CME CORE and the Margin API will support this change.

For questions, please contact the CME Client Services Team at [onboarding@cmegroup.com](mailto:onboarding@cmegroup.com) or 312.338.7112.

Regards,

CME Clearing