CME Group | Advisory Notice

TO:	Clearing Member Firms; Back Office Managers
FROM:	CME Clearing
ADVISORY #:	18-417
DATE:	October 17, 2018
SUBJECT:	Production 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 Production environment on Monday, October 22nd. This change has been live in the New Release environment since Wednesday October 3rd, 2018.

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 or 312.338.7112.

Regards,

CME Clearing