

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 23-084
DATE: March 15, 2023
SUBJECT: OTC IRS Production Advisory – BRL IRS Curve Data Change for March 14, 2023

Please be aware that there has been a revision to the BRL IRS curve data for Trade Date, March 14, 2023. These curves are used for the end of day valuation of Cleared BRL Interest Rate Swaps (IRS).

What is changing?

The following end-of-day curve files will be changed to reflect the updated quotes and discount factors:

- IRS_BRL_CURVE_20230314.csv
- IRSDFR_CDI_20230314.csv
- IRS_BRL_CURVE_20230314.nr.csv
- IRSDFR_CDI_20230314.nr.csv

For questions, please contact the Pricing and Valuations team at OTCRatesPricing@cmegroup.com.

Regards,

CME Clearing