CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: September 13, 2013

ADVISORY #: 13-403 Revised

SUBJECT: **Change to Interest Rate Swap Settlement File**

Please be advised that beginning Monday, September 23, 2013, CME Clearing will revise the settlement file for the CME cleared USD Interest Rate Swap Products (filename: IRS_USD_CURVE_YYYYMMDD) to reflect only the actual tenor points used to price interest rate swaps.

The revision will remove the following tenor points:

Swap.USD.3M.FEDFUNDS.1D/LIBOR.3M.LIBOR01
Swap.USD.6M.FEDFUNDS.1D/LIBOR.3M.LIBOR01
Swap.USD.9M.FEDFUNDS.1D/LIBOR.3M.LIBOR01
Swap.USD.1Y.FEDFUNDS.1D/LIBOR.3M.LIBOR01
Swap.USD.18M.FEDFUNDS.1D/LIBOR.3M.LIBOR01
Swap.USD.2Y.FEDFUNDS.1D/LIBOR.3M.LIBOR01

If you have any questions please contact the CME Client Services Group at onboarding@cmegroup.com or (312)-338-7112