

 **CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
DATE: September 16, 2013
ADVISORY #: 13-420
SUBJECT: **Change to Interest Rate Swap Curve Files**

Please be advised that beginning Monday, September 23, 2013, CME Clearing is updating the format of the IRS Curve files. The update will only affect the order of some of the curve points in the Curve files. The change will impact the files listed below:

IRS_AUD_CURVE_YYYYMMDD
IRS_CAD_CURVE_YYYYMMDD
IRS_EUR_CURVE_YYYYMMDD
IRS_GBP_CURVE_YYYYMMDD
IRS_JPY_CURVE_YYYYMMDD
IRS_NZD_CURVE_YYYYMMDD
IRS_USD_CURVE_YYYYMMDD

Please see the attached spreadsheet for the latest file format changes.

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