



Advisory Notice

Clearing House

13-488

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
Margin Managers

FROM: CME Clearing

SUBJECT: OTC IRS Event Risk Margin Add-on Removal

DATE: October 17, 2013

Please be advised that CME Clearing will remove the temporary 3% margin add-on for cleared OTC IRS portfolios. The change is effective as of the October 17, 2013 settlement cycle.

For further details, please contact the CME Risk Hotline: **312-648-3888**

Regards,

CME Clearing