

TO: Clearing Member Firms; Back Office Managers  
FROM: CME Clearing  
DATE: October 22, 2014  
ADVISORY #: 14-413  
SUBJECT: **IRS NR Advisory for USD Data Refresh**

Please note CME Clearing will be deploying modifications to USD CME Interest Rate Swaps (IRS) historical data in its New Release (NR) environment. The changes will apply to all USD IRS and will be in effect as of October 22 in NR. Historical data for USD IRS will be refreshed to align historical data snap times between IRS and futures.

Additionally, CME Clearing is updating the volatility floors for Eurodollar and Treasury futures.

The Production date for the USD data refresh will be communicated in advance of its implementation.

If you have questions, please contact the Risk Research team at [qr\\_irs@cmegroup.com](mailto:qr_irs@cmegroup.com) or 312-648-3813.