

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: January 06, 2015

ADVISORY #: 15-003

SUBJECT: **IRS Production Advisory for USD Data Refresh**

Please note CME Clearing will be refreshing USD CME Interest Rate Swaps (IRS) historical data in its Production environment. The changes will apply to all USD IRS and will be in effect as of January 12th in Production. 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.

This data refresh was originally communicated on October 22, 2014 and has been available in our test environment since then. The original communication can be viewed at the link below.

<http://www.cmegroup.com/tools-information/lookups/advisories/clearing/files/Chadv14-413.pdf>

If you have questions, please contact the Risk Research team at qr_irs@cmegroup.com or 312-648-3813.