

 **CME Group** | Advisory Notice

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: CME Clearing

ADVISORY #: 15-131

SUBJECT: CME OTC IRS USD Valuation Curves

DATE: May 13, 2015

As part of our continuing efforts to ensure a prudent risk management process for all products, CME Clearing will soon be incorporating CME-specific swap observations into our end of day USD valuation curves. We plan to do this within the next 30 days. The corresponding New Release and Production dates will be communicated to clients at a later time.