

 **CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 15-146
SUBJECT: **CME OTC IRS USD Valuation Curves**
DATE: May 28, 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. This change will be reflected in the New Release environment on Monday, June 1, 2015. The Production date will be within 2 weeks of NR and the actual date will be communicated at a later time.

Please direct any inquiries to OTCValuations@cmegroup.com.