

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 16-067
DATE: February 9, 2016
SUBJECT: IRS MR3 Reporting Change – New Release

Please be advised that on **Wednesday, February 17**, CME will decommission the IRSMR3 “NR Parallel” file and add the **Skew** column to the existing IRSMR3 NR file.

Tuesday, February 16 is the last day the IRSMR3 “NR Parallel” file will be published.

File to be decommissioned:

- IRSMR3_XXX_yyyymmdd_NR_PARALLEL.csv

Addition to the IRSMR3 New Release file (IRSMR3_XXX_yyyymmdd.nr.csv):

- A new “Skew” column will be added to the end of this report. Skew amount represents the IM due to volatility skew of Swaptions.

Please note: This is an operational change only. CME will send out another communication when configuration data for the model is refreshed and accurate numbers are available.

Regards,

CME Clearing