CME Group

Advisory Notice

Clearing House

10-396

On Friday, September 17, 2010, a new version of the PC-SPAN® software v.4.5 Build #516 will be made available for download from the software distribution website. Authorized users of the software may use their login and password to download this latest release of the software from http://www.cme-ch.com/pc-span/

The latest available release of PC-SPAN® v.4.5 software is Build #511. Below you will find a list of changes that have been made since Build #511 which has been available for download since June 14, 2010.

Modifications to the PC-SPAN Software included in Build #516 - since Build #511:

- Significant changes were made to the margining of Credit Market Derivatives in PC-Credit
- Adjustment to the short option minimum requirements for split allocations.
- Integrated the RiskReporter software directly into Span. RiskReporter is now bundled with the Span install.
- Added a fix to prevent the log from becoming scrambled when calculating margins over many portfolios in multi-threaded mode.
- Corrected a bug when loading large LCH files (this was typically seen when loading ICE files).

SpanCom
- Updated SpanCOM API documentation.

If you have questions about the latest version of PC-SPAN®software please contact CME SPAN® hotline at span@cmegroup.com