

TO: Clearing Member Firms; Back Office Managers; CME Optimizer Users

FROM: CME Clearing

DATE: February 24, 2017

ADVISORY #: 17-075

SUBJECT: Reminder: IRS Liquidity Parameter Changes and New CME Optimizer Software

- mandatory upgrade required February 27, 2017

As a reminder, CME will be making changes to our liquidity calculation and will be enhancing the optimizer for our portfolio margin program. These changes were available for testing in our New Release environment on January 25, 2017. The **confirmed** Production date is Monday, February 27, 2017.

Please see the original advisory here for further details.