

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

FROM: CME Clearing

DATE: June 7, 2017

ADVISORY #: 17-209

SUBJECT: CME Optimizer Software Version 11.0 Release, Mandatory Upgrade Required
July 10, 2017

In conjunction with the IRS INR and KWR new product offering described [here](#), CME is releasing a new build of the Optimizer software, version 11.0, to support new IRS currencies INR and KRW. Optimizer users must upgrade to the newest build on or before July 10th to support updated Optimizer input files containing the new currencies. Firms who do not upgrade by July 10 will experience subsequent Optimizer failures. Since Optimizer 11.0 is backwards compatible with our current production environment, we strongly encourage firms to upgrade before 7/10/17 to avoid operational risk.

Optimizer 11.0 replaces version 10.0. New features for Optimizer 11.0 include:

1. Ability to process new IRS non-deliverable currencies launching July 10, 2017. There are several impacted Optimizer input files, listed below. The format for these files is not changing to support the new currencies and no development work is expected.
 - a. Base_Curves_yyyymmdd.csv
 - b. ConcentrationBracket_yyyymmdd.xml
 - c. Log_Return_yyyymmdd.csv
 - d. IRSDL_[firm number]_yyymmdd.csv (if actively trading INR/KRW)

Timeline:

1. June 7, 2017
 - a. Optimizer 11.0 available via CME CORE Download Center. See below instructions to access CORE.
 - b. Test market data files available from CME secure FTP pub/IRS folder at EOD cycle.
2. July 10, 2017
 - a. Mandatory adoption date of Optimizer 11.0.
 - b. Production market data files available from the CME secure FTP pub/IRS folder at EOD cycle.

Please completely uninstall Optimizer version 10.0 before installing Optimizer 11.0. Users will not need to download additional input files to run the new Optimizer and the minimum system requirements remain the same. For up to date general details about the Optimizer or the Portfolio Margin program, see [here](#). For detailed release notes please see [here](#). Please reach out to CME CORE team at cme.core@cmegroup.com with any questions.

Accessing the latest version of CME Optimizer (available June 7, 2017):

- 1) Create a CME login ID if you do not already have one.
 - a. See steps below for creating a CME Login ID.
- 2) Email your CME Login ID to cme.core@cmegroup.com to be permissioned to download Optimizer if you have never been permissioned in the past.
- 3) Log into CME CORE here: <https://cmecore.cmegroup.com/>
- 4) Navigate to the Download Center → Software.
 - a. CME Optimizer will be available under 'CME Optimizer' section, if you have emailed cme.core@cmegroup.com your CME Login ID (no purchase necessary).

Steps for creating a CME Login ID:

- 1) Go to the CME CORE login screen: <https://cmecore.cmegroup.com/>
- 2) Click on the "Need to Register" link and provide the required information.
- 3) Receive your CME Login ID. Please reach to EASE.AtYourService@cmegroup.com with any questions about creating a CME Login ID.