

TO: Clearing Firms; Back Office Managers; CME Optimizer Users
FROM: CME Clearing
DATE: 7/8/2019
ADVISORY #: 19-217
SUBJECT: **Interest Rate Swap Log Return File Deprecation**

In conjunction with enhancements to the CME Optimizer, CME is deprecating the IRS Log Return File Log_Return_yyyymmdd.csv in the New Release and Production environments.

This change will impact firms who access the Log return file from the CME secure FTP. Because use cases for this file can vary, please review your processes to ensure you are not dependent on this file.

For firms dependant on the Log return file today, a new scenario data file Scenario_Market_Data_yyyymmdd.csv will be available as a replacement. This file contains shifted market data for historical scenarios and will be made available following the below timeline.

NR and production dates along with documentation will be confirmed in a subsequent advisory.

Timeline (tentative, to be confirmed in subsequent advisory):

- July 17:
 - Log return file no longer available in the New Release environment
 - Scenario data file available in the New release environment
- August 26:
 - Log return file no longer available in the Production environment
 - Scenario data file available in the Production environment

Please reach out to the Onboarding team at onboarding_clearing@cmegroup.com with any questions.