



TO: Clearing Member Firms; PC-SPAN Users; CME SPAN licensees

FROM: CME Clearing

DATE: February 13, 2020

ADVISORY #: 20-051

SUBJECT: CME SPAN® Software Update Now Available (Version 4.5.610)

PC-SPAN® and SPAN® Risk Manager version 4.5 build 610 are now available for download in the CME CORE download center. This is now the active build; support for older builds will cease in the coming months.

Please see installation instructions [below](#).

SPAN 610 Enhancements

SPAN 610:

- Updates minimum system requirements.
 - Minimum operating system requirement is now Windows OS **64 bit** (was 32 bit).
 - Minimum version of Microsoft Visual Studio is Visual C++ 2015 Runtime Libraries x64 (was Visual C++ 2013).
 - A full list of updated system requirements is [here](#).
- Provides minor updates to the message logging process.
- Fixes a netting issue for modified and regular split allocation when processing margin requirements for naked gross positions.
 - Some omnibus portfolios which have positions in split allocation-eligible products are impacted by this issue.
- Addresses a Short Option Minimum charge rounding issue with minimal portfolio impact.
- Fixes leg aggregation issues for inter-commodity scan-based spreads when multiple currencies, short option minimum or spot charge are present.

A full list of all enhancements made can be found in release notes [here](#).

Installation instructions

- 1) Create a CME login ID (if you do not already have one) via 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.
- 4) Navigate to the Download Center → Software.
 - a. PC-SPAN and SPAN Risk Manager software are available to all users under the "PC SPAN (Free)" and "SPAN Risk Manager (Free)" sections, respectively.
 - b. Click the list to the current version (note the desktop version is now 64 bit) to install.



*Note: For best results, uninstall prior versions of PC-SPAN® software before installing 610.

Please reach out to CME CORE team at cme.core@cmegroup.com or 312-580-5353 with any questions.

