

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

FROM: CME Clearing

DATE: 11/30/2020

ADVISORY #: 20-453

SUBJECT: Reminder: CME Optimizer Software Version 15 Release, Mandatory Upgrade Required

December 7, 2020

As a reminder, in conjunction with CME expanding the Portfolio Margin program to include Options on Eurodollar Futures, CME is releasing a new build of the Optimizer software, version 15. Optimizer users must upgrade to the newest build by the production deadline December 7, 2020. Firms who do not upgrade on the production deadline will experience subsequent Optimizer failures.

Links to the original advisories:

- Optimizer advisory: Clearing advisory #415 here
- Listed Options in Portfolio Margin advisory: Clearing advisory #416 here

Please reach out to the CME CORE team at cme.core@cmegroup.com with any questions.