

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

FROM: CME Clearing

DATE: December 16, 2022

ADVISORY #: 22-477

SUBJECT: CME SPAN® Software Update Now Available (Version 4.5.610.132)

SPAN® Risk Manager version 4.5 build 610.132 is now available for download in the CME CORE download center. Please see installation instructions below (“below link”).

SPAN 610.132 Enhancements

SPAN 610.132:

- Addresses issue where premium style non option value was incorrectly being included in available net option value amounts.
- Changes currency conversion data types from float to double to fix conversion errors.
- Fixes margin calculation issue when portfolio contains positions with and without risk arrays for the same combined commodity.
- Addresses RiskReporter error when separately loading portfolio xml SPAN document.
- Fixes “Variation What-Is Scenario” file save issues occurring during copy point in time step of the process.
- Addresses SPAN RTCI (SpanCom x64) memory error during parameter file load process when memory usage exceeds 2GB threshold.
- Fixes various issues when the combined commodity process method is set to liquidation risk.
- Provides minor updates to the message logging process.
- Fixes Spot Charge calculation issue.
- Addresses temporary log cleanup fix (SPAXxx.tmp.spn, SPAXxx.tmp.log).
- Adds new command, “FreezePIT”, for “spanit” scripting utility. “FreezePIT” provides the ability to merge SPAN parameter files with non-matching points-in-time (“PIT”) into a single selected PIT.

The list of all enhancements made can be found in release notes,

<https://www.cmegroup.com/confluence/display/pubspan/PC-SPAN+4.5+Historical+Build+Notes>

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

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