

TO: Clearing Firms; Back Office Managers; CME Optimizer Users; CME CORE Users
FROM: CME Clearing
DATE: 11/20/2023
ADVISORY #: 23-347
SUBJECT: **CME Optimizer Software Version 19 Release, Mandatory Upgrade Required by January 22, 2024**

CME is releasing a new build of the Optimizer software, version 19. Optimizer users must upgrade to this build during the integration window of December 11, 2023 - January 22, 2024 with a mandatory production deadline on January 22, 2024. Firms who do not upgrade on or before the production deadline will experience subsequent Optimizer failures. The Optimizer is now available and ready to install and test as of **November 20, 2023**.

This build supports the following enhancements:

- Supports new PLN and MXN currency OTC cleared interest rate swap products*.
- Supports bug fixes to Treasury Roles-based Offset Engine (RBOE) feature supporting the CME/FICC Cross-margin program.
- Several input files which supported cleared Swaptions are being deprecated and users should remove them from their input set and configuration file at the earliest convenience.

*Pending all relevant regulatory review periods.

A full list of all changes related to this build can be found in release notes [here](#). Please refer also to the Optimizer User Guide [here](#).

Adoption Timeline

- November 20, 2023: Download the Optimizer from CME. Test samples included.
- November 20, 2023 – January 20, 2024: Test period. Test data is available in the NR environment.
- December 11, 2023 - January 22, 2024: Go live window – firms can go live with v19 at any point during this period.
- January 22, 2024: Final date to go live with version 19.

Accessing the latest version of CME Optimizer (Production version available November 20, 2023):

- 1) Create a CME login ID if necessary.
 - a. See steps below for creating a CME Login ID.
- 2) Email your CME Login ID to cme.core@cmegroup.com to be entitled to download Optimizer if you have not in the past.
- 3) Log into CME CORE here: <https://cmecore.cmegroup.com/>
- 4) Navigate to the Download Center - Software.
 - a. CME Optimizer is available under the "CME Optimizer" section.

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.

Please reach out to the Post-trade Services team at posttradeservices@cmegroup.com with questions about configuring or testing this build of Optimizer.