

TO: Clearing Member Firms; Back Office Managers, PC SPAN Software Users, CME CORE Users, Deployable Margin Software Users

FROM: CME Clearing

ADVISORY #: 24-219

DATE: August 5, 2024

SUBJECT: Decommission of Deprecated Interest Rate Risk Data Files (Optimizer inputs) starting October 28, 2024

Consistent with [this advisory](#), CME is decommissioning the publication of certain deprecated interest rate risk data files previously supported by the Optimizer software. The files will no longer be distributed by CME starting Monday, October 28, 2024 and users who have processes retrieving these files should review and update their systems before October 28, 2024 to prevent errors.

### Description of In Scope Files

The files being decommissioned supported calculations in CME's Optimizer software and meet the following conditions:

1. Files with Interest Rate Futures but not Interest Rate Options data. As of 2020, Optimizer software supports Interest Rate Options. Relevant Interest Rate Futures data is now reflected in replacement Futures and Options files, described below.
2. Files with Swaptions data. As of October 2022 and described in [this notice](#), CME Clearing no longer supports Swaptions.

These deprecated files are no longer reflective or inclusive of all contracts eligible for the portfolio margin program and thus are being removed from distribution. The Optimizer software version 19 and higher no longer require these files to run. The Optimizer MDA file package contains all of the necessary files to run and removing these files will have no impact on Optimizer runnability. Users consuming these files for purposes unrelated to running Optimizer software should contact CME.

### In Scope File Details

Please refer to the table below.

Deprecated File Name	Deprecated File Location	Replacement File Name (if applicable)	Replacement File Location (if applicable)	Notes
Futures_Delta_y yyyymmdd.csv	[local secure ftp path]/pub/IRS	IRFuturesAndOp tion_Delta_CME _yyyymmdd.csv	[local secure ftp path]/pub/IRS	File replaced.

Deprecated File Name	Deprecated File Location	Replacement File Name (if applicable)	Replacement File Location (if applicable)	Notes
IRSFutureScenariosPnL_YYYYMMDD.csv	[local secure ftp path]/pub/IRS	IRFuturesAndOptions_ScenarioPnL_[Clearing contract code]_YYYYMMDD.csv	[local secure ftp path]/pub/IRS	File replaced. Note this file is now split into multiple files by clearing contract code.
IRSGammaLadder_[firm id]_YYYYMMDD_[cycle code].csv	Clearing firm sftp site "Outgoing" directory	N/A	N/A	File deprecated.
IRSSkewSensitivity_[firm id]_YYYYMMDD_[cycle code].csv	Clearing firm sftp site "Outgoing" directory	N/A	N/A	File deprecated.
IRSTimeValue_[firm id]_YYYYMMDD_[cycle code].csv	Clearing firm sftp site "Outgoing" directory	N/A	N/A	File deprecated.
IRSVegaLadder_[firm id]_YYYYMMDD_[cycle code].csv	Clearing firm sftp site "Outgoing" directory	N/A	N/A	File deprecated.

### Out of Scope

- For the avoidance of doubt, all other Optimizer input files are out of scope and will continue to be published, including the IRSDL and IRSPNL files.

For more information, please contact CME Clearing at [PostTradeServices@cmegroup.com](mailto:PostTradeServices@cmegroup.com) or via phone at Chicago (312) 207 2525 | London (44) 203 379 3198 | Singapore (65) 6593 5591