

10-474

TO: SPAN Software Users

FROM: CME Clearing

DATE: November 22, 2010

RE: New Version of PC-SPAN Software available on Monday, November 22, 2010

On Monday, November 22, 2010, a new version of the PC-SPAN® software v.4.5 Build #526 will be made available for download from the software distribution website. Authorized users of the software may use their login and password to download this latest release of the software from <http://www.cme-ch.com/pc-span/>

The latest available release of PC-SPAN® v.4.5 software was Build #524. Below you will find a list of changes that have been made since Build #524.

Modifications to Span in version 4.5, build 526:

- The Portfolio Position screen will now paginate the contracts when there are a vast amount of contracts available.
- Added a Zero Curve editor for What-If analysis on IRS contracts (Span RM Clearing only).
- Added a Zero Curve viewer that will allow the user to examine the points used in the margining of IRS contracts.
- Added SaveCalcSummary API to SpanIt, SpanItRM, SpanCom, and SpanComRM. The call will save a CSV report of margin requirements.
- Added a Print API to SpanIt and SpanItRM. The call will echo some of SpanIt / SpanItRM internal variables to the console.
- The default org master that is shipped with Span was updated.
- Addressed a bug in the margin calculation (would cause an application error) when calculating margin for a position that was a net of zero.
- Some concurrency issues were addressed when calculating margin in multi-threaded mode.
- Some minor performance enhancements were made.

If you have questions about the latest version of PC-SPAN® software please contact CME SPAN® hotline at [span@cmegroup.com](mailto:span@cmegroup.com).