



## Advisory Notice

Clearing House

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10-524

### **New IRS Margining Software Version Coming Soon**

Please be advised that a new version of CME's IRS margining software, which supports greater contract flexibility, will be made available to clearing firms and customers on Wednesday, January 5. The new version will be identified as Version 4.5 Build 529, and will be available to authorized users at CME's software distribution website at [www.cme-ch.com/pcspan](http://www.cme-ch.com/pcspan).

The new version will be implemented by CME in our New Release customer testing environment and will be available for use in New Release on Monday, January 10. The new software version should not be used in New Release prior to January 10.

The new version should be used for IRS margin calculations to match the Production environment beginning on Monday, January 24. It should not be used in Production prior to January 24.

The new version may be installed, but is not required to be installed, for margining futures or CDS contracts, and will not cause margins to be changed for futures or CDS contracts in either Production or New Release.

For further information please contact CME Clearing's Risk Department at 312-648-3888.