

CME Group | Advisory Notice

TO: CME Optimizer Users

FROM: CMEEclearing@cmegroup.com

DATE: March 11, 2016

SUBJECT: Date Announced: New Version of CME Optimizer (8.0) Now Available for Download in CME
CORE: Mandatory Update Required in Production on April 11, 2016

ADVISORY #: 16-111

Further to [advisory 16-090](#), a new version of CME Optimizer (version 8.0) is now available for users to download, for testing, from <https://cmecore.cmegroup.com/core/>.

The mandatory upgrade date in production is April 11, 2016.

To assist the upgrade process, here are some answers to frequently asked questions:

- All Optimizer users, not just users with Swaptions, must upgrade to version 8.0 in order to properly calculate the IRS liquidity model.
- Windows 7 or higher is required to run the most recent version of SPAN packaged within Optimizer 8.0.
- Users will need to build a process to pull in two new input files from CME's secure FTP in order to run Optimizer 8.0. The new input files are:
 - ConcentrationBracket_YYYYMMDD.xml
 - Futures_Delta_YYYYMMDD.csv
- For portfolios with large Swaptions positions, users will see Optimizer estimated HVaR margin figures diverge from actual margin figures. This does not impact optimal allocation results.

Please contact the CME CORE group at cme.core@cmegroup.com with any questions.