

TO: CME Optimizer Users

FROM: CME Clearing

DATE: September 28, 2016

ADVISORY #: 16-388

SUBJECT: Reminder: Mandatory Upgrade to Optimizer 9.0 Required on or before Monday, October 3, 2016

This is a reminder that firms participating in the Portfolio Margin program are required to upgrade to the Optimizer version 9.0 on or before October 3, 2016. The previous build is not forward-compatible with the market data which will appear in existing input files beginning on October 3. Optimizer 9.0 is available to download for testing from <https://cmecore.cmegroup.com/core/>.

Additionally, please include in your deployment plan the following instructions to ensure the Optimizer is configured properly to produce dual-sided transfer messages until the FEC+ migration goes live on October 24, 2016.

1. Between Optimizer 9 deployment and FEC+ migration on 10/24, users should configure the Optimizer to run using the dual sided transfer message model. The default setting is the single sided model, so this is a required step. In order to configure this setting:

- a. Open the cfg.xml file in the Program directory
- b. Find the "SingleSidedReport" string
- c. Set Value to False
- d. Save cfg.xml file

```
140 <setting name="SingleSidedReport" serializeAs="String">  
141 <value>False</value>
```

2. To comply with the FEC+ migration on 10/24, firms will need to change the above string value to True before running the Optimizer on 10/24.

Users will not need to download new input files to run the new Optimizer and the minimum system requirements remain the same. For up to date general details about the Optimizer or the Portfolio Margin program, see [here](#).

All release notes for this build can be found at the previously released advisory [here](#). Please reach out to cme.core@cmegroup.com with any questions.