

CME[®] MQM
User Guide

October 2007

MQM USER GUIDE

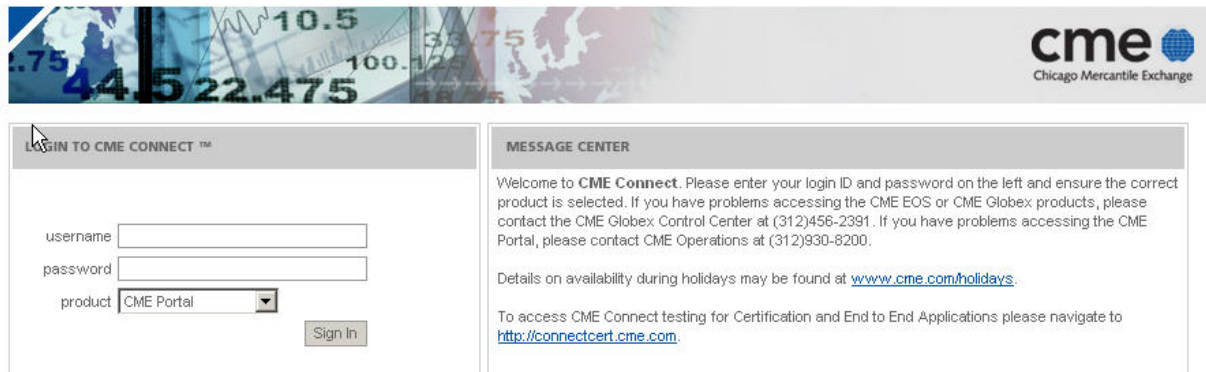
INTRODUCTION

CME Group uses IBM's Messaging and Queuing Series (**MQM**) software to transmit trade data **from** and **to** clearing member firms. MQM allows firms to transfer data back and forth with CME Group on a **real-time** basis. It also allows firms to submit trade records using a variable length record format. The "Trade Exchange" (**TREX/FIXML**) record consist of a main record block with various "special" blocks for different trade characteristics such as give-ups.

ACCESSING CME MQM SYSTEM

To access the CME MQM System, complete the following steps:

Log on to the **CME Connect** at <http://connect.cme.com>. The Logon window will display.



LOGIN TO CME CONNECT™

username

password

product

MESSAGE CENTER

Welcome to **CME Connect**. Please enter your login ID and password on the left and ensure the correct product is selected. If you have problems accessing the CME EOS or CME Globex products, please contact the CME Globex Control Center at (312)456-2391. If you have problems accessing the CME Portal, please contact CME Operations at (312)930-8200.

Details on availability during holidays may be found at www.cme.com/holidays.

To access CME Connect testing for Certification and End to End Applications please navigate to <http://connectcert.cme.com>.

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- *Enter* your existing **CME Connect** 'username and 'password'.
- Ensure the **CME Portal** product pulldown option has been selected (**CME Portal** should automatically appear in the pulldown box).
- *Click on* the **Sign In** button. The **CME Application** tab will appear.
- *Click on* the **CME MQM** application. The main **CME MQM** screen will appear.
- Begin by *clicking on* the down arrow-key next to the **Select a Product** box to display list of products. *Click on* **CME MQM** from this list of main product types.
- *Click on* **GO** next to the **Select a Product** box. The main menu for the contract will display.

PURCHASING SOFTWARE

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Firms purchase the MQM software program and upgrades directly from IBM by contacting their IBM Service/Sales Representative. This software is made for most business platforms, such as IBM, Tandem and Windows NT server.

MQM QUEUE/CHANNEL DEFINITIONS

Firms using MQM for the first time must provide CME Group with their Firm Local Queue Manager Name so an MQM USERID and APPC Group/Channel name can be assigned. The Local Queue Manager Name is **defined by the firm or service bureau** (i.e., R&N/Sungard). The Firm Local Queue Manager Name should be in the following format: **FIRMNAME.MSGQ.MGR**.

The **CME-assigned** MQM USERID is comprised of the letter **F** followed by the 3 digit clearing firm number and three unique alpha characters as in the following example: **F###AAA**. The **CME-assigned** APPC Group or Channel is comprised of 2 alpha characters and two digits. The two digits are either 05 for **test** or 06 for **production** data as in the following example: AA06.

If your firm is using MQM for the first time as a new clearing member firm, or switching from a facilities management firm that previously submitted your trade data, you must request an MQM USERID by completing the attached CME Firm MQM Definition Request Form, Exhibit I. CME Group will process your request within 24-48 hours. The completed form must be returned to Client Management via FAX at (312) 930-8158.

A minimum of 4 queues will be created for each firm at **both** the firm and CME Group. A TRADOUT and TRADIN queue must be built in **both** the test and production environments with the definitions listed on the following page (Note: these definitions are also listed in Exhibit I). Additionally, many firms also build an UNSENT, UNDELIVERED or DEADLETTER queue where trades/messages can go if the transmission was unsuccessful.

☞ **If your firm changes their Local Queue Manager Name, CME Group must be notified; otherwise, CME Group cannot recognize your location and all data being sent from the CME Group to the firm will go to the dead-letter queue.**

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Daily Start-up

Some firms have an "auto-start" feature that automatically starts MQM when they begin the trade extract process from their system. Other firms may follow separate steps to begin the process. Trade processing staff on the morning, afternoon and evening shifts should be **well versed on** the procedures relevant to your firm. Once you start sending trades, firms should verify that the CME Group is receiving your data by **checking** DCS (the CME Data Collection System record count screen) to verify the total number of trades received via MQM **and by checking your outbound queue depth**. *(Please note that on DCS, the time listed for messages received via MQM, reflects the most recent time a trade record was received by your firm **either by MQM or on-line TES.**)*

CME Group begins sending MQM confirmation messages from over night CME Globex trading at approximately 6:30 a.m. CST, each business day. Firms should ensure their MQM channels are up, **BEFORE** this time.

MQM Trouble-Shooting

Firms can also utilize their AS400 or console log to determine what type of error has occurred. If the error emanated from the firm's system, the firm must re-set their MQM channels - the CME Group cannot re-set channels on the firm's side. However, if data does not begin to flow to CME Group after the firm re-sets, CME Group may also need to re-set our MQM channels.

In the past, the CME Group has found that, if after re-setting the MQM channels the data does not resume sending, the problem may be due to the MQM Channel Sequence Number being out of sync. If the firm is sending a different sequence number than expected at CME Group, no data can be transmitted. To correct sequence number problems, both the CME Group and the firm must re-set their sequence numbers (CME sets to "0" and the Firm sets to "1"). Sequence number problems may result from system upgrades or "PTF's" installed on the firm's system. Firms can contact Enterprise Computing Operations at 312-930-8150 for assistance.

Communications and Transmission Status

In the event that your firm is experiencing communications problems with the CME Group, you should **first check** DCS (via 3270 emulation or TN3270). If we are not receiving your data, please check the following **before** calling CME Group:

- Channel Status: √ Is the communications channel started or stopped?
- Queue Depth: √ How many trades currently in your outbound queue have not been transmitted?
 √ How many confirmation records have been received from CME Group?
 √ Are your trade confirmation records in your "dead letter queue"?
- Trade Information: √ What is the Trade ID for the last record sent to CME Group?

If you are not familiar with how to obtain this information, please speak with your service bureau representative and/or systems and programming manager. If, after reviewing the status of your system and executing the proper procedures, you are *still* unable to communicate with CME Group please call CME Clearing at (312) 207-2525.

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CHANGING OR ADDING NEW FIRM NUMBERS

If your firm plans to change their existing clearing firm number or plans to add a new clearing firm number (such as a new affiliate firm or sub-account), **you must notify CME Clearing at least one week in advance.** We must change MQM security to allow you system to send data for that firm number to CME Group. Notification should be in writing via email us at ccs@cmegroup.com.

MQM SOFTWARE UPGRADES/TESTING

All firms are required to notify CME Group in advance of planned operating system changes and MQM upgrades. **All firms must test MQM before moving these changes into production!** Installing a new OS or MQM program will change the configuration, security or communication between your firm and CME Group. In the past, many firms that made changes to their system have fully realized these impacts when *they could not send trades to CME Group the following Monday morning.*

Additionally, these types of changes require that the firm and CME Group **re-set the sequence number to 1 on the MQM channel definition.**

GLOSSARY (Commonly Used Buzz Words)

TRADOUT (or Receiver) Queue	The queue firms use to receive data from CME
TRADIN (or Send) Queue	The queue firms use to send data to CME
Bounce MQM Channel	Same as re-set - It means, to stop the channel and re-start the channel.
DEADLETTER Queue	a.k.a. the Undelivered queue - where trades go when there is an MQM problem and the data cannot be delivered



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All references to options refer to options on futures.

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