

COMEX[®] NYMEX[®] DME[®]
using FEC Support Systems

Customer Test
NYMEX Mock Trading Session #2 of 2
September 26, 2009

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Testing Overview

The objectives of the mock trading session are to ensure customers can access the following futures and options products:

Test focus:	
Metals <ul style="list-style-type: none"> • COMEX Gold • COMEX Silver • COMEX Copper • COMEX Aluminum 	Energy <ul style="list-style-type: none"> • NYMEX Light, Sweet Crude Oil • NYMEX Natural Gas • NYMEX Coal • DME Crude Oil
Other products available for testing:	
Commodity and Alternate Investment <ul style="list-style-type: none"> • Corn • Soybean • Wheat • Hogs 	Interest Rate <ul style="list-style-type: none"> • Eurodollars • 30-YR Bond • 10-YR Note

The mock trading session dates will be on Saturday in order to test in production:

- COMEX through Front End Clearing (FEC), NYMEX/DME through TMS
 - ~~Saturday July 25, 2009 (Trade date 7/27) COMEX, NYMEX, DME- Completed~~
 - ~~Saturday August 1, 2009 (Trade date 8/3) COMEX, NYMEX, DME Completed~~
 - ~~Saturday August 8, 2009 (Trade date 8/10) COMEX, NYMEX, DME-Completed~~
 - ~~Saturday August 22, 2009 (Trade date 8/24) COMEX, NYMEX, DME Completed~~
 - ~~Saturday August 29, 2009 (Trade date 8/31) COMEX, NYMEX, DME Completed~~
- COMEX and NYMEX/DME through FEC
 - ~~Saturday September 19, 2009 (Trade date 9/22) COMEX, NYMEX, DME-Completed~~
 - Saturday September 26, 2009 (Trade date 9/28) COMEX, NYMEX, DME

Trade types within the asset classes will be:

- Pit Trades – Client Application Training, or clearing staff enters trades.
- Globex – Inject trades, support from GCC if needed. ClearPort Trades – Facilitation desk trade entry and trade injection from prior day. **FX and Equity futures and options instruments will not be available for trading.**
- Ex-Pit – Inject trades, Client Application Training, or clearing staff enters trades

FEC Functionality:

- Giveups
- APS
- SLEDS
- The Cleared Trades API will be available.

Participation is expected from the following service providers:

- WhenTech: Replay prior day's production trades. Orders will be sent directly to clearing: COMEX and NYMEX trades will post to FEC.
- ISVs: TT and CQG will support the Mock Trading Sessions

Test Outputs

Monday following the Saturday Mock Session

- Clearing confirms will be routed to firms' New Release queues on Monday, following the mock session.
- Reports and files will be routed to New Release on Tuesday morning following the clearing cycle on Monday night.
- Broker reports (260 & 275) will be produced in pdf format to be distributed on the floor Monday morning.

Out of Scope

- Will not run the deliveries system during the mock session.
- Confirms will not be sent to firms through Production queues and channels.
 - (As noted above, Firms **will** be able to receive confirms through their New Release (NR) queues on Monday, following the Mock Trading Session.)

Customer Test Timeline

The Customer Test will be an opportunity for customers to participate in a mock trading session with CME Group. The NYMEX and DME launch will be October 4 for the October 5 trade date.

There will be a general conference bridge line open during the testing. Customers are encouraged to dial into this line to listen to any information related to the mock trading session.

Conference bridge number: 1-866-548-4703

International bridge number: 1-719-785-9423

Passcode: 584529

Timeline:

All mock sessions will follow the timeline reflected in the table below:

CDT	EDT	Description
8:00AM	9:00AM	Mock Bridgeline is open. Customers begin to login to check access to applications is active.
8:00 - 10:00AM	9:00AM - 11:00AM	NYMEX Floor Broker and Clerks Testing
9:00 - 9:30AM	10:00AM - 10:30AM	Scripted Trading
9:30 - 10:00AM	10:30AM - 11:00PM	Unscripted Trading ("free swim")
10:00AM	11:00PM	Mock Bridge is closed. Close trading session.

Mock Session Scheduled Dates:

Date	Testing Will Include
July 25, 2009	NYMEX, COMEX, DME Completed
August 1, 2009	NYMEX, COMEX, DME Completed
August 8, 2009	NYMEX, COMEX, DME Completed
August 22, 2009	NYMEX, COMEX, DME Completed
August 29, 2009	NYMEX, COMEX, DME Completed
September 19, 2009	NYMEX, COMEX, DME Completed
September 26, 2009	NYMEX, COMEX, DME

8:00am: NYMEX Floor Brokers and Clerks

- Login to Front End Clearing (FEC) in Production – check access. If you have issues, please let us know on the Customer Bridge.

8:30am: Customers

- Customers begin to test their connectivity to CME Globex
- Login to CME Globex – check access. If you have issues, please let us know on the Customer Bridge.
- Login to Front End Clearing (FEC) in Production – check access. If you have issues, please let us know on the Customer Bridge.
- The Security Definition messages (tag 35-MsgType=d) distributed on Saturday at 7:00 AM CDT for this mock trading session will require the updated templates. For more information, please see the latest CME Globex Notice at: <http://www.cmegroup.com/tools-information/lookups/advisories/electronic-trading/20090713.html#FFX>
- Listen to the CME Market Data channels for:

Channel	Description	Depth
9	CME Globex Interest Rate Futures	5
10	CME Globex Interest Rate Options	1
13	CME Globex Commodity, Industrial Commodity and TRAKRS Futures	5
14	CME Globex Commodity, Industrial Commodity and TRAKRS Options	1
28	DME Futures	10
30	NYMEX Crude Futures	10
31	NYMEX Non-Crude Energy Futures	10
32	NYMEX Metals, Softs, and Alternative Markets COMEX Futures	10
35	NYMEX Crude Options	1
36	NYMEX Non-Crude Energy Options	1
37	NYMEX Metals, Softs, and Alternative Markets COMEX Options	1
111	CBOT Globex Commodity Futures	10
112	CBOT Globex Commodity Options	1
115	CBOT Globex Interest Rate Futures	10
116	CBOT Globex Interest Rate Options	3

9:00 AM - Scripted Testing

Customers can access the COMEX, NYMEX, and DME futures and options asset classes for ex-pit and ClearPort trades for testing.

See Appendix A for formal testing scripts.

9:30am

Unscripted Testing

Customers can complete any additional test scenarios that are needed to prepare for the COMEX, NYMEX, DME migrations.

All of the different asset classes Energy, Metals, Commodity and Alternative Investments, Foreign Exchange, Index, and Interest Rates will be available for trading.

The following is a list of suggested trade scenarios:

Product	Futures Product Codes			Options Product Codes		
	Clearing	Globex	ClearPort	Clearing	Globex	ClearPort
COMEX						
Gold	GC	GC	GC	OG	OG	OG
Silver	SI	SI	SI	SO	SO	SO
Copper	HG	HG	HG	HX	HXE	HX
Aluminum	AL	AL	AL	--	--	--
NYMEX						
Light, Sweet Crude Oil	CL	CL	CL	LO	LO	LO
Natural Gas	NG	NG	NG	ON	ON	ON
Coal	QL	QLD	QL	--	--	--
DME						
Crude Oil	OQ	OQD	OQ	--	--	--
CME Group Commodities						
Corn	C	ZC	--	C	OZC	--
Soybean	S	ZS	--	S	OZS	--
Wheat	W	ZW	--	W	OZW	--
Lean Hogs	LN	HE	--	LN	HE	--
CME Group Interest Rates						
Eurodollar	ED	GE	--	ED	GE	--
30-Year U.S. Treasury Bond	17	ZQ	--	17	OZQ	--
10-Year U.S. Treasury Note	21	ZN	--	21	OZN	--

Testing Contacts

CME GCC: 312-456-2391

CME Clearing Services: 312-207-2525

CME Customer Support: 312-930-3444

Service Providers:

- **Sungard – Participation on the customer conference bridge**
- **ION Trading – Participation on the customer conference bridge**
- **TT – Please contact your TT Tech Account Manager (TAM) directly for support. If you cannot reach your TAM, please contact the CME GCC.**
- **CQG – Please contact CME GCC if you need additional CQG support.**

Test Feedback

Test execution will be monitored and supported by Chicago and New York staff. If you have feedback regarding the test, please share those comments on the customer conference bridge or contact Clearing Services directly. We will consider all feedback as we prepare for our subsequent Mock Trading Sessions.

Additional Information

Copy of this test plan can be found at:

www.cmegroup.com/integration/

Connect to CME Globex: www.cmegroup.com/globexstart/

Market Data Platform channel information is available on the ftp.cmegroup.com site, as outlined in the Core Functionality module of the FIX/FAST SDK at www.cmegroup.com/fixfastsdk/

Appendix A – Suggested Test Script

ENERGIES

Test 1 Buy and Sell CLZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Crude Oil	Future	CLZ9	Buy Order	Any	Settlement	1	Test 1A
Crude Oil	Future	CLZ9	Sell Order	Any	Settlement	1	Test 1B

Test 2 Buy and Sell HOZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Heating Oil	Future	HOZ9	Buy Order	Any	Settlement	1	Test 2A
Heating Oil	Future	HOZ9	Sell Order	Any	Settlement	1	Test 2B

Test 3 Buy and Sell LOZ9 7200 CALL

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Crude Oil	Option	LOZ9 7200 Call	Buy Order	Any	Settlement	1	Test 3A
Crude Oil	Option	LOZ9 7200 Call	Sell Order	Any	Settlement	1	Test 3B

Test 4 Buy and Sell RBZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
RBOB Gasoline	Future	RBZ9	Buy Order	Any	Settlement	1	Test 4A
RBOB Gasoline	Future	RBZ9	Sell Order	Any	Settlement	1	Test 4B

Test 5 Buy and Sell NGZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Natural Gas	Future	NGZ9	Buy Order	Any	Settlement	1	Test 5A
Natural Gas	Future	NGZ9	Sell Order	Any	Settlement	1	Test 5B

Test 6 Buy and Sell ONZ9 5400 CALL

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Natural Gas	Option	ONZ9 5400 Call	Buy Order	Any	Settlement	1	Test 6A
Natural Gas	Option	ONZ9 5400 Call	Sell Order	Any	Settlement	1	Test 6B

Test 7 Buy and Sell CLZ9-CLF0

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Implied Calendar	Spread	CLZ9-CLF0	Buy Order	Any	Settlement	1	Test 7A
Implied Calendar	Spread	CLZ9-CLF0	Sell Order	Any	Settlement	1	Test 7B

Test 8 Buy and Sell RBZ9-HOZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Inter-Commodity Implied	Spread	RBZ9-HOZ9	Buy Order	Any	Settlement	1	Test 8A
Inter-Commodity Implied	Spread	RBZ9-HOZ9	Sell Order	Any	Settlement	1	Test 8B

Test 9 Buy and Sell CL:C1 HO-CL Z9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
1 : 1 Implied	Crack	CL:C1 HO-CL Z9	Buy Order	Any	Settlement	1	Test 9A
1 : 1 Implied	Crack	CL:C1 HO-CL Z9	Sell Order	Any	Settlement	1	Test 9B

Test 10 Buy and Sell CL:FS 03M F0

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Non Implied	Strip	CL:FS 03M F0	Buy Order	Any	Settlement	1	Test 10A
Non Implied	Strip	CL:FS 03M F0	Sell Order	Any	Settlement	1	Test 10B

Test 11 Buy and Sell OBZ9 17800 CALL

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
RBOB Gasoline	Option	OBZ9 17800 Call	Buy Order	Any	Settlement	1	Test 11A
RBOB Gasoline	Option	OBZ9 17800 Call	Sell Order	Any	Settlement	1	Test 11B

Test 12 Buy and Sell PLF0

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Platinum	Future	PLF0	Buy Order	Any	Settlement	1	Test 12A
Platinum	Future	PLF0	Sell Order	Any	Settlement	1	Test 12B

Test 13 Buy and Sell PAZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Palladium	Future	PAZ9	Buy Order	Any	Settlement	1	Test 13A
Palladium	Future	PAZ9	Sell Order	Any	Settlement	1	Test 13B

Test 14 Buy and Sell GCZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Gold	Future	GCZ9	Buy Order	Any	Settlement	1	Test 14A
Gold	Future	GCZ9	Sell Order	Any	Settlement	1	Test 14B

Test 15 Buy and Sell OGZ9 955 CALL

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Gold	Option	OGZ9 955 Call	Buy Order	Any	Settlement	1	Test 15A
Gold	Option	OGZ9 955 Call	Sell Order	Any	Settlement	1	Test 15B

Test 16 Buy and Sell SIZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Silver	Future	SIZ9	Buy Order	Any	Settlement	1	Test 16A
Silver	Future	SIZ9	Sell Order	Any	Settlement	1	Test 16B

Test 17 Buy and Sell SOZ9 1375 Call

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Silver	Option	SOZ9 1375 Call	Buy Order	Any	Settlement	1	Test 17A
Silver	Option	SOZ9 1375 Call	Sell Order	Any	Settlement	1	Test 17B

Test 18 Buy and Sell HGZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
Copper	Future	HGZ9	Buy Order	Any	Settlement	1	Test 18A
Copper	Future	HGZ9	Sell Order	Any	Settlement	1	Test 18B

Test 19 Buy and Sell CLTV9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
TAS	TAS	CLTV9	Buy Order	Any	1	1	Test 19A
TAS	TAS	CLTV9	Sell Order	Any	1	1	Test 19B

Test 20 Buy and Sell OQDZ9

Product	Type	Instrument Code	Action flow	Source	Price	Qty	Customer Account
DME Oman Crude	Future	OQDZ9	Buy Order	Any	Settlement	1	Test 20A
DME Oman Crude	Future	OQDZ9	Sell Order	Any	Settlement	1	Test 20B