

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers
Bookkeeping Service & System Providers

FROM: Clearing House Department

DATE: September 2, 2005

ADVISORY #: 05-197

SUBJECT: **Test Scripts for Tuesday, September 6, 2005**

This advisory contains information for week 3 test cycles. There will be two cycles, on Tuesday, September 6, 2005 and Thursday, September 8, 2005. Attached are test scripts locations, a schedule of the test dates and trade entry times available to testing firms.

In this cycle, firms will have the opportunity to submit and match block trades in the new "mid-season" weather futures and options, the first CME products to use 3-byte codes. Firms may submit trades via the Front-End Clearing (FEC) browser-based user interface, and receive TREX confirmation messages for their matched trades to load to books. Firms will also be able to receive TREX electronic-trade confirmation messages for mid-season weather futures and options executed on CME Globex.

Also for this cycle, firms may process trades in the new "SUB" (Substitution of Futures for Forwards) trade type, using trade type code "F". These work similarly to EFP's. The simple test script allows firms to enter and claim SUB's and/or EFP's in daily currency futures, and also to do a SUB in a monthly currency future.

Firms wishing to participate in CME Auction Markets may elect to receive sample electronic trades resulting from orders filled in auctions in this test. To participate, you will need to provide us with account number(s) for which you wish to receive trades.

Please see Clearing Advisory 05-177 (<http://www.cme.com/files/Chadv05-177.pdf>) for full details about products to be used for the test cycles, and links to advisories describing the mid-season weather contracts and CME Auction Markets.

Attached are test scripts locations, a schedule of the test dates and trade entry times available to testing firms.

Scope of Test

There will be two cycles of testing for the week of September 5, 2005:

Tuesday, September 6, 2005:

- **Cycle 5** - Trade date September 06, 2005, will begin at 9:00 a.m. and end at 2:00 p.m.

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Thursday, September 8, 2005

- **Cycle 6** - Trade date September 8, 2005 will begin at 9:00 a.m. end at 2:00 p.m.

Basic Test Process

Firms can access the Front End Clearing –E2E link (FEC) application from the main CME Portal page under the “Firms Quality Assurance” Section.

- Enter Block trades for Mid-Season Weather futures and options in the Block Trade Entry screen. Receive and load TREX confirmation messages for these matched trades.
- Receive and load TREX electronic-trade confirmation messages for Mid-Season Weather futures and options
- Enter and claim SUB's and EFP's for Daily Currency Futures, and SUB's for Monthly Currency Futures. Receive and load TREX confirm messages for these trades.
- Receive and load TREX electronic-trade confirmation messages for Auction Markets book-instruments.
- Perform give-up and average-price processing as desired for Mid-Season weather futures and options, and daily currency futures. Load transactions to books from GAPI TREX messages, from FIXML APS messages, and/or from APS routing files.
- Receive and process settlement price files and SPAN files.
- Submit PCS for Mid-Season weather futures and options, for daily currency futures, and for Auction Markets book-instruments.
- Run option exercise and assignment processing for Mid-Season expiring mid-season weather options positions, and expiring Auction Markets book-instrument option positions.
- Receive Trade Register Report, and FIXML Trade Register file. Perform point balancing.
- Submit Large Trader File for products including Mid-Season weather futures and options, and Daily Currency Futures.

Test Scripts & Firm Buddy's list:

All scripts and firms buddy's list will be published at: <ftp.cme.com/pub/span/data/cme/test/scripts>

The EFP, Sleds and APS test scripts will be named:

Subs_Daily_Futures_Firm_A_Cycle5.pdf
Subs_Daily_Futures_Firm_B_Cycle5.pdf
Firm_buddy_list.pdf

Firms can enter their trades opposite a buddy firm if they choose otherwise firms can enter their trades against themselves.

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Reports and Data Files

Clearing will produce trade register reports and Trade Register files.

FIXML Trade Register File Name: **E2E.PosRpt-CMF_XXX-EOD.xml** (where XXX is the firm clearing number) and can be downloaded off the FTP server.

Trade Register report: **CPM591E2E** is available in Infopac and Document Direct.

SPAN, Edit and Settlement price files will also be available at <ftp.cme.com/pub/span/data/cme/test>.

Edit File: **cme.edit.200509xx.test.txt**

Settlement File: **cme.settle.200509xx.test.txt**

SPAN File: **ccl.200509xx.test.i.pa2**

Firms can submit their PCS FIXML File: **TEST.PCS.CMF_XXX.xml** (where XXX is the firm clearing number)

Contact Numbers

Any questions or concerns can be directed to CME Clearing House at 312.207.2525.