

Advisory Notice

Clearing House

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

FROM: Clearing House Department

ADVISORY #: 06-65

DATE: March 21, 2006

SUBJECT: **Pit Trade Migration to FEC (PTM) Cycle 11 and 12 Firm Test Scripts – LAST TESTING CYCLE**

This advisory contains information about the last week of firm testing for the migration of pit entry/search screens to FEC and testing for the upcoming launch of Subs. The last test cycles will occur on Tuesday, March 21, 2006 and Thursday, March 23, 2006.

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 firm testing the week of March 20, 2006:

Tuesday, March 21, 2006

- **Cycle 11** - Trade date March 21, 2006, will begin at 9:00 a.m. and end at 2:00 p.m.

Thursday, March 23, 2006

- **Cycle 12** - Trade date March 23, 2006 will begin at 9:00 a.m. end at 2:00 p.m.

Firms are required to submit or enter test trades as indicated in the published test scripts. Firms also have the option to enter non scripted trades into clearing if they choose. The scripts are designed to allow firms to become familiar with the new FEC trade entry, Bundle, Transfer and Fungible screens. Firms can access the [Front End Clearing –E2E](#) link (FEC) application from the main CME Portal page under the “Firms Quality Assurance” Section.

We strongly encourage firms to use these testing opportunities to ensure that they can:

- Submit CME and CBT Pit Trades from their back office systems or via the CME Front End Clearing (FEC) user interface.
- Enter CME Bundles in Front End Clearing user interface.
- Submit CME and CBT Pit trades and mark them for APS and ACS
- Enter CME and CBT Fungible Trades Via the FEC
- Load the TREX confirms for CME and CBT Pit trades to their bookkeeping systems
- Reply to CME Clearing House results of your test 207-2525

Please note, for SUBs test trade entry in FEC, select Venue – Ex-Pit and Subtype – SUB.

For additional information on Subs, please select one of the links below:

Our Web site at www.cme.com/clearing360

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Or for the complete text of our most recent advisory notice, Please see:

<http://www.cme.com/clearing/clr/npadv/17617.html>

Test Scripts:

All scripts will be published at: <ftp.cme.com/pub/span/data/cme/test/scripts>

The PTM/Subs scripts will be named:

Script_Firm_A_cycle11.pdf

Script_Firm_B_cycle11.pdf

Firms can enter their trades opposite a buddy firm or opposite themselves.

Reports and Data Files

Clearing will produce trade register and out trades for these test cycles.

Contact Numbers

Any questions or concerns can be directed to CME Clearing House at 312.207.2525 or via email to ccs@cme.com

Thank you!