

Advisory Notice

Clearing House

07-255

TO: Back Office Managers
Systems Managers
Back and Middle Office Software Providers

FROM: CME Clearing

SUBJECT: **REMINDER: Certification Testing For Trade ID Range Changes**

DATE: October 22, 2007

Effective Monday, November 5, 2007, CME Group will implement a change in how trade ID sequence numbers are assigned. This change will remove the trade ID range constraints currently in place and will offer greater flexibility to expand the available electronic trading range.

As previously announced, there will no longer be a distinction between the range from 100,000 to 499,999 and the range from 500,000 and up. Instead, each day clearing will assign trade ID's beginning at 100,000 and assign trade ID's sequentially for the pool of electronic, give up, APS, Pit, BLOCKS, EFPS, transfers, fungible offsets and SLED trades.

Please reference Clearing Advisory notice 07-194 for additional information.
<http://www.cme.com/clearing/clr/clradv/files/Chadv07-194.pdf>

To ensure a successful deployment, firms and vendors can now test the above in our certification environment. Testing will be available on a daily basis except Tuesdays after 12 noon. To accommodate testing in our new certification environment, you will be required to establish new queues if your firm has not done so already.

Please reference Clearing Advisory notice 07-184 for instructions and additional information:
<http://www.cme.com/clearing/clr/clradv/files/Chadv07-184.pdf>

In addition, please use the following test scenarios as a guide:

Trade ID Range Change Firm Test Plan

*** Note some cases will not apply depending how messages are filtered on the firm side.**

- 1) Add a top day pit trade via bookkeeping system marked for ACS:

Expected Result: Firm trade ID range between 1-12,499 and 1-49,999 for CBT and CME respectively. Since message originates in books, no need to verify the outbound message loads to books.

- 1b) Firm gives-up trade to them selves and accepts it.

Expected Result: ACS assigns trade ID in new 100K range versus 500K. Verify outbound messages loads to books.

- 2) CME injects a CME/CBT electronic outright trade for firm marked for APS.

Expected Result: FEC assigns trade ID in normal 100K series. Verify outbound message loads to books.

2b) Firm average prices, allocates trade to themselves, and accepts it.

Expected Result: APS assigns trade ID in new 100K range versus 500K. Verify outbound messages loads to books.

3) CME injects a CME/CBT electronic SLED trade for firm.

Expected Result: FEC assigns trade ID in normal 100K series. Verify outbound message loads to books.

4) Add a top-day SLED via the FEC UI.

Expected Result: FEC assigns trade ID starting at new 100K range versus 500K. Verify outbound message loads to books.

5) Add an as-of pit trade via the FEC UI.

Expected Result: FEC assigns trade ID starting at new 100K range. Verify outbound message loads to books.

5b) Change the price of the as-of pit trade via the UI.

Expected Result: Verify outbound message loads to books.

5c) Delete the trade via the FEC UI.

Expected Result: Verify trade is deleted from books.

6) Add a CME/CBT EFP via FEC UI.

Expected Result: FEC assigns trade ID starting at new 100K range. Verify firm can load to books.

7) Add a CME/CBT Flex via the FEC UI.

Expected Result: FEC assigns trade ID starting at new 100K range. Verify firm can load to books.

8) Add a CME block trade via the FEC UI.

Expected Result: FEC assigns trade ID starting at new 100K range. Verify firm can load to books.

9) Add a CME/CBT transfer via the FEC UI.

Expected Result: FEC assigns trade ID starting at new 100K range. Verify firm can load to books.

For questions or concerns please contact CME Group Clearing Services at (312) 207-2525 or email at ccs@cmegroup.com Thank you.