

Advisory Notice

Clearing House

TO: Clearing Firms
Back Office Managers
Delivery Personnel

FROM: Clearing House Department

DATE: February 21, 2008

ADVISORY #: 08-30

SUBJECT: **Revised:** New Financial Delivery System Implementation

The Clearing House is pleased to announce the launch of the new Financial products deliveries system in time for the March delivery beginning on Thursday, February 28, 2008. Here is a list of some of the features of the new system:

- There are improved search capabilities with the new system.
- The system has various Excel downloads that can be used by the firms. There are Excel downloads for Holdings (long dates), Intents, Assignments and Invoices
- The new system includes a "Theoretical Invoice" function that will allow firms to obtain a calculation of their invoices on the intent date rather than waiting for the invoice date.
- Seller side invoices are grouped at the intent level making confirmation of collects to customers easier.
- The Financial option in the drop down in the upper right corner has been removed. To access Financials in the new system select the option named "Deliveries" instead. The new system will have a similar drop down to return to the existing system to process products in that system.
- **Bank Account information from the old Delivery System has not been brought forward into the new system. Users will need to enter their banking instructions as necessary.**
- The section that includes firm long dates will be called "Holdings" in the new System. It was previously known as "Inventory" in the existing System. In the new system Inventory will refer to certificates and receipts.
- There are no changes to the long date files sent by firms. If you send a file, the data for the Financial products will be brought into the new system. In fact, to allow firms extra time to get familiar with the new application, the Clearing House will allow the entry of long date information (holdings) starting on February 25, 2008. Firms are not required to enter their dates until February 28, 2008, but may use this extra time to enter and maintain date information.

- Firms will be able to add an account number on Holdings in the new system. This is not supported by the long date file but will be supported by the upcoming FIXML long date format.
- The Clearing House has taken steps to ensure that users that have access to the existing system also have access to the new system. If you find, however, that you do not have access please contact Firm Support at 312-390-3444 or firmsupport@cmegroup.com to get access.
- Issues and Stops will be available on CMEGroup.com at <http://www.cmegroup.com/market-data/datamine-historical-data/cbot-delivery-reports.html>
- An instruction manual and online tutorial is available at: <http://www.cmegroup.com/clearing/systems-operations/user-guides.html>

The new system provides the same reports as the existing system in addition to three new reports. If you have access to the corresponding DLR series reports you will have access to the DLV series reports. If you find you do not have the reports please contact CME Clearing House to gain access. Here is the full list of firm reports for Financial products:

- DLV200 DELIVERY INTENT AUDIT TRAIL REPORT
 - New. Provides firms with an audit trail of the actions taken on intents in the system
- DLV300 FINANCIAL ASSIGNMENT NOTIFICATION
 - The new DLR650F report. Provides firms with the information about the firms that have been stopped on a delivery. There are sections for buyers and sellers
- DLV400 FINANCIAL PRODUCTS INVOICE
 - This is the new report replacing DLR675F. It provides firms with the details of the invoices that have been confirmed.
- DLV401 FINANCIAL INVOICE SUMMARY
 - This is a new report. It summarizes the pay and collect amounts for each CUSIP on each invoice.
- DLV500 DELIVERY HOLDINGS LIST
 - Analogous to the existing DLR500. The new version includes the earliest long date and the settlement price of the future.
- DLV503 DELIVERY HOLDING AUDIT TRAIL REPORT
 - This is a new report for firms. It provides firms with an audit trail of the actions taken on Holdings (long dates) in the system.
- DLV600 DAILY FINANCIAL ISSUES AND STOPS
 - Analogous to the existing DLR602. This will be available on the web as well.
- DLV630 MONTH TO DATE FINANCIAL ISSUES AND STOPS
 - Analogous to the existing DLR610. This will be available on the web as well.
- DLV660 YEAR TO DATE FINANCIAL ISSUES AND STOPS
 - Analogous to the existing DLR615. This will be available on the web as well.

If you have any questions please contact the Clearing House Deliveries Unit at 312-930-3172 or clearinghousedeliv@cmegroup.com.