

## Advisory Notice

Clearing House

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

From: Clearing House Department

Date: October 29, 2004

Advisory #: 04-198

Subject: **Week of November 1<sup>st</sup>, 2004: CME SLEDs End-to-End Test Schedule**

**This advisory contains detailed information about the second and final week of firm end-to-end testing for CME SLEDs. As detailed in advisory #04-187, CME SLEDs for Equity futures products be launched on November 8<sup>th</sup>, 2004.**

**There will be three cycles of CME SLEDs testing the week of November 1<sup>st</sup>, 2004.**

**Attached is the test script location for Cycle 3, a detailed schedule of the test dates and trade entry times as well as a list of reports and data files available to testing firms.**

We strongly encourage firms to use this last week of testing to ensure that they can:

- Submit CME SLEDs from their back office systems or via the CME Front End Clearing user interface.
- Load the TREX confirms for CME SLEDs to their bookkeeping systems
- Manage give-ups of CME SLEDs using the give-up API or the CME Front End Clearing user interface
- Correctly enter a CME SLEDs using the information on a trading card and a customer order (Cycles 4 and 5—Wednesday and Friday)

### Scope of Test

There will be three cycles of firm testing the week of November 1, 2004:

Cycle Three trade entry will be from 9 a.m. to 2 p.m. on Monday, November 1<sup>st</sup>, 2004.

Cycle Four trade entry will be from 9 a.m. to 2 p.m. on Wednesday, November 3<sup>rd</sup>, 2004.

The Fifth and final CME SLEDs test cycle will be from 9 a.m. to 2 p.m. on Friday, November 5<sup>th</sup>, 2004.

The test script for Cycle 3 can be accessed here: <ftp.cme.com/pub/span/data/cme/test/scripts>

named:

**SLEDs\_Cycle3.xls**  
**SLEDs\_Cycle3.pdf**

For Cycle 4 and 5 we will publish mock-ups of trading cards and paper orders with CME SLEDs trades. These will be published to the <ftp.cme.com/pub/span/data/cme/test/scripts> site on Monday, November 1st, 2004.

### **Basic Test Process**

Firms can access the Front End Clearing (FEC) application from the main CME Portal page under the "Firms Quality Assurance" Section using the [Front End Clearing – E2E](#) link.

The 3 test cycles will be similar to each other, the primary difference being the roll of positions from one day to the next. The core test process will consist of:

- Entering CME SLEDs trades
- Receiving TREX confirm messages for these trades
- Performing give-up processing
- Sending change messages, receiving change confirm messages for CME SLEDs
- Receiving Trade Register reports and datafiles
- And during Cycle 4 and 5 accurately key punching CME SLEDs from trading cards and paper orders

### **Testing Schedule**

#### **Test Cycle 3: Monday November 1<sup>st</sup>, 2004**

Trade Date: November 1<sup>st</sup>, 2004

Trade entry and post trade processing from 9 a.m. to 2 p.m.

Noon, Tuesday, November 2<sup>nd</sup>: Publication of trade register files and register and out-trade reports.

#### **Test Cycle 4: Wednesday November 3<sup>rd</sup>, 2004**

Trade Date: November 3<sup>rd</sup>, 2004

Trade entry and post trade processing from 9 a.m. to 2 p.m.

Noon, Thursday, October 29<sup>th</sup>: Publication of trade register files and register and out-trade reports.

Firms can punch their trades opposite a buddy firm if they choose, otherwise firms can punch their trades into or give them up to firm '303' and we will submit the opposite side.

### **Reports and Datafiles**

Trade register reports can be accessed via document direct as CPM591TEST.

Trade register datafiles will be posted to the firms ftp directory as MRTR.###SLEDs.CMEDATA where ### is the firm number.

### **Contact Numbers**

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