

## Memorandum

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To: Back Office and Systems Managers  
Service Bureaus

From: CME Clearing House

Date: June 17, 2005

Advisory #: 05-118

Subject: PCS and Trade Register FIXML File Conversion Deadline - July 30, 2005

CME has been working very diligently with clearing firms and their service bureaus to facilitate conversion of the Trade Register and PCS files to the new FIXML format. CME is targeting **July 30, 2005**, for all clearing firms to submit Position Change Submissions (PCS) files in FIXML format. Additionally, the Trade Register data file will also be converted to FIXML at this time. To date, the majority of firms are already submitting PCS files in FIXML and others are on target to convert by the end of June. Some firms are receiving the FIXML Trade Register and all others will be converted before July 30th. Both files support the expanded commodity code field.

Concurrent with this upgrade, the following services are currently available:

- **On-demand FIXML Trade Register Data File** --transmitted real-time, upon request via position request message through MQ service.
- **End-of-Day FIXML Trade Register Data File** --available at the same time as the daily production Trade Register (MRTR) file.
- **FIXML PCS and/or Spread, Exercise and Abandonment Notice and Position Adjustments** – available to those firms submitting data in FIXML format.

### **File Naming Conventions**

All firms currently receive a FIXML version of their Trade Register Data file nightly in their outgoing FTP directory. Firms can download the FIXML Trade Register Files from the **Outgoing** directory of the **CME FTP** server, which is the same server used for downloading the MRTR production files. The FIXML Trade Register file naming convention will be as follows, where **XXX** is the firm clearing number and xml is in lower case:

**End-of-Day file:** PosRpt-CMF\_XXX-EOD.xml (for combined exchange file)  
**CBOT End-of-Day file:** PosRpt-CMF\_XXX-CBT-EOD.xml (for CBT only file)  
**CME End-of-Day file:** PosRpt-CMF\_XXX-CME-EOD.xml (for CME only file)  
**Prior Day file:** PosRpt-CMF\_XXX-EOD-20050615.xml.zip

### **FIXML PCS and/or Spread, Exercise/Abandonment Notice and Position Adjustments:**

Firms not yet testing FIXML PCS are being contacted to start as soon as possible. The FIXML PCS file name conventions are as follows, where XXX is the clearing number and xml is in lower case:

**Production file:** PCS.CMF\_XXX..xml

**Test files:** CERT.PCS.CMF\_XXX..xml

## **Testing Requirements**

Those firms interested in testing Blocks/EFPS (currently being testing in the End-to-End environment), and the Position Services API, are required to configure ***special MQM queues*** just for FIXML traffic. These new queues must be set up in the Certification, End-to-End and Production environments. The queue names are as follows, where **XXX** is the firm clearing number:

**Certification:** CDCS.FXXXMQM.TRADOUT.FIXML

**End-to-End:** RDCS.FXXXMQM.TRADOUT.FIXML

**Production:** PDCS.FXXXMQM.TRADOUT.FIXML

Firms are also required to setup their TRADIN queues to which firms will send FIXML messages to CME.

## **FIXML Resources**

Please click on [www.cme.com/fixml](http://www.cme.com/fixml) to view all XML-based User Guides, Schemas and other FIXML specifications. We encourage all firms and service bureaus to take advantage of these new services. To begin testing, contact the Clearing House at [ccs@cme.com](mailto:ccs@cme.com) or call (312) 207-2525.

Thank you.