

## Advisory Notice

Clearing House

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

FROM: Clearing House Department

DATE: May 27, 2005

ADVISORY #: 05-92

SUBJECT: **Week 4 CME EFP and CME SLEDS Testing**

**This advisory contains information about the next week of firm testing for CME SLEDS and EFP Systems. There will be two cycles available on Tuesday, May 31, 2005 and Thursday, June 2, 2005. 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 testing for the week of May 30, 2005. The test will focus on CME SLEDS and EFP transactions.

#### **Tuesday, May 31, 2005**

- **Cycle 7** - Trade date May 31, 2005, will begin at 9 a.m. and end at 2 p.m.

#### **Thursday, June 2, 2005**

- **Cycle 8** - Trade date June 2, 2005 will begin at 9 a.m. end at 2 p.m.

Firms are required to submit or enter test trades as indicated on the published test scripts. Firms also have the option to enter non-scripted trades into clearing if they choose. The scripts have been designed to allow firms to become familiar with the user interfaces that will be utilized with the CME Sleds and CME EFP Systems.

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

- Submit CME SLEDS from their back office systems or via the CME Front End Clearing user interface.
- Enter CME EFP trades in Front End Clearing user interface.
- Load the TREX confirms for CME SLEDS and EFP to their bookkeeping systems
- That they can manage give-ups of CME SLEDS using the give-up API or the CME Front End Clearing user interface.
- **Confirm that Give-up API messages can be processed given that the order number will no longer be truncated to 4 places.**
- Balance to the CME SLED and EFP transactions between books and clearing.

## **Week 3 CME EFP and CME SLEDS Testing**

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### **Basic Test Process**

Firms can access the Front End Clearing –E2E link (FEC) application from the main CME Portal page under the “Firms Quality Assurance” Section.

We will offer firms the ability to do **two days of testing** for CME SLEDs and EFPs.

- Enter CME SLEDs and EFP trades
- Receive TREX confirm messages for these trades
- Perform give-up processing. CME will inject a set of prior day Electronic Trades into the environment. Firms should use these to test their existing Give up API functionality.
- Send change messages, receive change confirm messages for CME SLEDs

### **Testing Schedule**

#### ***Tuesday, May 31:***

- Execute Test Cycle 7
- Trade Date May 31, 2005
- Trade entry and post trade processing from 9 a.m. to 2 p.m.

#### ***Wednesday, June 1:***

- Trade Registers will be made available for firm balancing

#### ***Thursday, June 2:***

- Execute Test Cycle 8
- Trade Date May 25, 2005
- Trade entry and post trade processing from 9 a.m. to 2 p.m.

#### ***Friday, June 3:***

- Trade Registers will be made available for firm balancing

### **Test Scripts & Firm Buddy's list:**

All scripts and firms buddy's list will be published at: <ftp.cme.com/pub/span/data/cme/test/scripts>

The EFP and SLEDs test scripts will be named:

- Week4\_SLEDs\_EFP\_Cycle7.pdf
- Week4\_SLEDs\_EFP\_Cycle8.pdf
- Firm\_buddy\_list.pdf

Firms can punch their trades opposite a buddy firm if they choose otherwise firms can punch their trades against themselves.

### **Reports and Data Files**

Clearing will produce trade registers for these test cycles. The trade register will be available on Infopac as CPM591E2E.

CME MRTR files will be made available for balancing with the naming convention of FXXX.CMEDATA.MRTR.TEST.

### **Contact Numbers**

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