

Advisory Notice

Clearing House

07-71

TO: Clearing Member Firms,
Service Bureau representatives,
And Independent Software Vendors

FROM: Clearing House Department

DATE: March 19, 2007

SUBJECT: Give Up Confirms (GAPI) FIXML Conversion is now available

Please be aware that as of Wednesday, October 31, 2007, all firms must be converted to send and receive GAPI confirms in FIXML format. Furthermore, the current GAPI TREX message format will be discontinued.

This conversion applies to firms who manually process their give-ups as well as those firms who fully utilize the give-up API functionality. To help with the conversion, firms are required to test receiving and loading FIXML give-up confirms functionality in the Certification environment. Testing is available on a daily basis from 8 am to 5 pm, except Tuesday's, 12 pm to 5 pm.

Below are links to the API specifications for FIXML GAPI.

<http://www.cme.com/files/acradematchfixxmlguide.pdf>

http://www.cme.com/files/Allocate_Claim_FIXML_API_Users_Guide_v_1.PDF

Please use the following generic test script as a guide for testing:

- Mark a trade for Give up
- Allocate a give up
- Accept a give up
- Reverse a give up
- Release a give up
- Accept a give up reversal
- Accept a released give up
- Delete a give up group
- Sub allocations

Please confirm that all FIXML messages have been received and properly processed.

As CME rolls out GAPI FIXML messages, FIXML messages will co-exist for a time with existing TREX messages. Note that the GAPI FIXML messages will use the current FIXML queues.

For questions, please contact CME Clearing Services at 312.207.2525 or e-mail at ccs@cme.com. Thank you!