



20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

312/930.3170 tel/
312/930.3187 fax

Advisory Notice

Clearing House

TO: Back Office Managers
Systems Managers

FROM: Clearing House Department

DATE: August 25, 2006

ADVISORY #: 06-210

SUBJECT: Revised: FIA Disaster Recovery Test -- Preliminary CME Remote Data Center (RDC) Testing – Saturday, September 16th and October 7th, 2006

Update: Please note that CME clearing firms ping tests have been revised to September 16th and October 7th. This will replace our previously announced test dates for September 9th and September 30th and were announced in CME advisory 06-190, published in August 04, 2006. Firms who have registered to participate on Sep 9th will be rescheduled to test on September 16th and those firms who have registered to test on September 30th will be rescheduled to test on October 7th. Firms have the option to choose any of these new dates and can update their registration on the FIA website.

On Saturday, October 14, 2006, CME will participate in the FIA sponsored industry-wide disaster recovery test, which will also include other U.S. futures exchanges, clearinghouses, FCMS, and back office bookkeeping software providers. All CME and CBOT member firms are strongly encouraged to participate in this very crucial test. In order to monitor participation and progress, participating firms are asked to register with the FIA by September 1st, 2006. To register online go to the FIA website: <http://www.futuresindustry.org/disaster-2450.asp>

In preparation for this important test, CME has scheduled two preliminary tests for member firms on Saturday, September 16th and October 07th, 2006 from 9:00 a.m. to 12:00 p.m. CDT. The purpose of this preliminary testing is to ensure that firms are able to connect from their DR sites to CME's RDC.

This important notice addresses the following information related to the two preliminary tests:

- Two components of testing
- Network IP address information
- Test Script
- Testing Contacts

Preliminary Ping Testing Components

CME will stage and make changes to its firewall to enable firms to reach the addresses at the RDC. There will be two components to this testing:

- 1. Firm Ping and FTP Access:** Firms must make the required network changes to enable access to the RDC FTP server address and complete a successful ping to our mainframe and servers. Firms must also log on to the FTP server. Firms are not required to send/receive data to/from the FTP server for this test. However, we will provide a Settlement Price file for any firms wishing to test server access and loading of data.

NOTE: Firms may execute this portion of the test on their own (after end-of-day Friday September 15th), without scheduling time with CME staff. Upon successful completion of this stage of the test, firms should notify Clearing House and schedule the next stage of the test which is MQ testing.

- 2. MQ Ping:** CME and firm staff must complete an MQ ping. No real MQ messages will be sent at this stage, since we are only testing access to RDC MQ queues and do not want firm messages to be sent to the RDC mainframe in error. Firms should make certain that there are NO messages in your outbound (TRADIN) queues before you begin your test. If messages are sent to the RDC, they cannot be retrieved by the CME and moved to Chicago Data Center MQ queues; although, firms can certainly resend them.

Network Requirements

Your existing network configuration will remain intact. The only change required for connectivity to the RDC is the addition of a route statement. IP routes should be set up for **204.xxx.xxx.xxx/24**. (You are currently using routes for 198.xxx.xxx.xxx/24 -- CME's Chicago Data Center.)

Important: for a complete list of the CME RDC IP addresses and port numbers, please contact CME Clearing House at (312) 207 2525.

The IP addresses and ports for the RDC Mainframe and FTP server will be configured remotely, by CME Network Engineers, on the AT&T router located at your premises, by CME Network Engineers. They will replicate what is currently configured on your side for the Chicago Data Center. Whichever servers/devices on your side are communicating with CME's Mainframe must have access opened up for the RDC Mainframe address for that same server/device. This will also apply to the FTP servers.

Testing Contacts

Please contact Clearing House at (312) 207- 2525 or via email to ccs@cme.com to confirm your firm's participation and/or if you have any questions concerning the test and/or encounter any problems during testing.

Your participation is sincerely appreciated.

Oct 14 Testing Script:

On Saturday October 14th CME will fully staff the GLOBEX Control Center GCC at CME disaster recovery remote site. The GCC will be used as the main point of contact for all test participants. CME requests that the Firms call the GCC if they experience any issues attempting to connect front, or back end systems. Upon completion of the script Firms are asked to call the GCC at 312-456-2391. GCC staff will record your results and comments so that we will be able to create a report to be used in the recap session following the test. As stated in the FIA meetings no Firms names will be used in the report.

Order Entry Connectivity 7:00 AM CT – 8:00 AM CT

- Verify your ability to connect to CME using your front end order entry screens by sending and then canceling a test order into any market. All markets will be in a Pre-Opening state from 7:00 AM CT until 8:00 AM CT. During this time no trades will occur, but you will be able to verify your connectivity to send and receive messages.

Order Entry w / Trades 8:00 AM CT – 2:00 PM CT

- Please send one bid (as a customer account if possible) and one offer (as a house account if possible) at the settlement (unch) price in any market you choose. We do recommend that Firms send orders to 'Floor Only Contracts' that will be listed on GLOBEX for this test. An example of one of those contracts is *SPZ7*.
- Depending on how many other users are testing at the same time you will end up with some crossed trades and some trades with other houses. Your trades will be sent real time to your back office systems with the trade date of 10/13/06, please verify your firm received your trades and then delete them from your system.

Component I – Clearing Connectivity:

To execute the test script, please make the following three connectivity implementations:

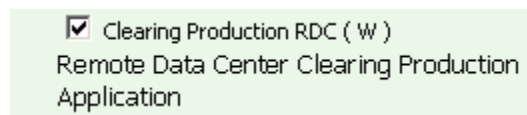
- MQ Messaging: Route your **DR** channels to the CME RDC Mainframe destination address at (firms need to contact CME at 312 207 2525 for the IP address) (TCP Ports 1414)
- FTP: Make the required network changes to enable access to the RDC FTP server at IP address (firms need to contact CME at 312 207 2525 for the IP address) (TCP Ports 20 & 21)
- Front End Clearing (FEC)/Portal: On your regular Portal site: (<http://portal.cme.com>) select the **Front End Clearing @ RDC** link in the **Clearing Production @ RDC** environment. Use the same User ID and Password that you use in the production environment.



Note: If you cannot find the **Clearing Production @ RDC** environment on the main Portal home page when you log in, please click on the **Content** button on the top of the page.



Once in the Content screen check the **Clearing Production @ RDC** option and click on the **Finished** button.



You will now return to the main page where the **Clearing Production @ RDC** environment will appear.

Component II – EX-Pit (Block Trade) Entry:

- Log in to the **Front End Clearing @ RDC** application.
- Access the Block Trade Entry screen and enter the following trade and hit the **Save** button:
 - 5000 EDH 9450.0
- Conduct a **Normal Search**. Using **Search Type Block** verify that the trades you entered are in the system.

Component III – PCS & Large Trader Reports:

- **Using Thursday, October 12th** data please FTP the PCS (PCS.CMF_999.xml) and Large Trader (PFTP.F999RPS.DATA) files, where 999 is replaced with the firm's clearing firm number.

Component IV –Trade Registry Data File & SPAN File:

- After CME receives your PCS and Large Trader files we will send you **Thursday's, October 12th Trade Register Data File and the SPAN file.**
- After verifying receipt of these files please delete them, **change your IP address back to your Production address**, and then call the GCC (312-456-2391) to recap the test results.

Thank you