

## Advisory Notice

Clearing House

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

FROM: Clearing House Department

DATE: August 22, 2005

ADVISORY #: 05-182

SUBJECT: **Test Scripts for Tuesday, August 23, 2005**

Tomorrow, Tuesday August 23, 2005, will be the first all-firms test cycle for the period leading up to the launch of products with 3-byte product codes on September 23, 2005. We are providing a simple test script which firms may use as-is or expand upon.

In this first cycle, firms will have the opportunity to submit and match block trades in the new "mid-season" weather futures and options, the first products to use 3-byte codes. Firms may submit trades via the Front-End Clearing (FEC) browser-based user interface, and receive TREX confirmation messages for their matched trades to load to books.

Also for this first cycle, firms may process trades in the new "SUB" (Substitution of Futures for Forwards) trade type, using trade type code "F". These work similarly to EFP's. The simple test script allows firms to enter and claim SUB's and/or EFP's in daily currency futures, and also to do a SUB in a monthly currency future.

Firms wishing to participate in CME Auction Markets may elect to receive sample electronic trades resulting from orders filled in auctions in this test. To participate, you will need to provide us with account number(s) for which you wish to receive trades.

Please see Clearing Advisory 05-177 (<http://www.cme.com/files/Chadv05-177.pdf>) for full details about products to be used for the test cycles, and links to advisories describing the mid-season weather contracts and CME Auction Markets.

**The first test cycle will occur on Tuesday, August 23, 2005, and the second cycle will occur on Thursday, August 25, 2005.**

**Attached are test scripts locations, a schedule of the test dates and trade entry times available to testing firms.**

## **Test Scripts for Tuesday, August 23, 2005**

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### **Scope of Test**

There will be two cycles of testing for the week of August 22, 2005:

#### **Tuesday, August 23, 2005:**

- **Cycle 1** - Trade date August 23, 2005, will begin at 9:00 a.m. and end at 2:00 p.m.

#### **Thursday, August 25, 2005:**

- **Cycle 2** - Trade date August 25, 2005 will begin at 9:00 a.m. end at 2:00 p.m.

### **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.

- Enter Block trades in the Block Trade Entry screen
- Enter SUB's and Daily Futures in CME EFP screen
- Mark trades for Give-up, process allocations and claims
- Mark trades for APS, create groups, process allocations and claims
- Receive TREX confirm messages for these trades
- Receive and review Trade Register Reports and files

### **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, Sleds and APS test scripts will be named:

**Subs\_Daily\_Futures\_Firm\_A\_Cycle1.pdf**  
**Subs\_Daily\_Futures\_Firm\_B\_Cycle1.pdf**  
**Firm\_buddy\_list.pdf**

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

### **Reports and Data Files**

Clearing will produce trade register reports and Trade Register files.  
SPAN and Settlement price files will also be available.

### **Contact Numbers**

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