

## Advisory Notice

Clearing House

TO: Back Office Managers  
Systems Managers

FROM: Clearing House Department

DATE: February 15, 2005

ADVISORY #: 05-29

SUBJECT: **FIXML MQM QUEUE Requirements – for APS etc.**

In April, we plan to roll out an updated version of the Front-End Clearing (FEC) application which will support Average Pricing. This is the replacement for the existing stand-alone Average Price System (APS) and will provide firms with many important benefits, including a complete FIXML-based API by which all aspects of average-price processing can be automated.

The new APS system will be the first application which will require the use of FIXML-based messaging by firms, since the old "batch APS routing files" will be discontinued. Firms need not support the full flexibility of the new FIXML-based API at first, but at a minimum, they must be able to read and process the final "confirm" messages which load the APS transfer transactions to books.

As CME rolls out new FIXML message types, FIXML messages will co-exist for a time with existing TREX messages. However, FIXML messages and TREX messages will use different queues. Therefore, it's now time for firms to set up their new MQM queues for FIXML messages.

Firms should install those new queues on the existing MQM channels that are currently utilized at CME. The queues must be setup in all environments including Production, End-to-End and Certification using the same methodology and port numbers. The new FIXML queues will use the following naming convention in each perspective environment, where 123 is the clearing member firm number and the ABC is the three letter acronym assigned to each firm MQM channel.

**Local queues**

<b>End to End (performance):</b>	<b>RDCS.F123ABC.TRADOUT.FIXML</b>
<b>Certification:</b>	<b>CDCS.F123ABC.TRADOUT.FIXML</b>
<b>Production:</b>	<b>PDCS.F123ABC.TRADOUT.FIXML</b>

**Remote queues**

<b>End to End (performance):</b>	<b>RDCS.F123ABC.TRADIN.FIXML</b>
<b>Certification:</b>	<b>CDCS.F123ABC.TRADIN.FIXML</b>
<b>Production:</b>	<b>PDCS.F123ABC.TRADIN.FIXML</b>

For questions or concerns, please contact Clearing House, at (312) 207 2525 or via email:  
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Thank you