

Advisory Notice

Clearing House

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

FROM: Clearing House Department

ADVISORY #: 06-31

DATE: February 27, 2006

SUBJECT: **REMINDER: Pit Trade Migration to FEC (PTM) Cycle 5 and 6 Firm Test Scripts**

This advisory contains information about the first week of firm testing for the migration of pit entry/search screens to FEC. The first test cycle will occur on Tuesday, February 28, 2006, and the second cycle will occur on Thursday, March 2, 2006.

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 firm testing the week of February 28, 2006:

Tuesday, February 28, 2006

- **Cycle 5** - Trade date February 28, 2006, will begin at 9:00 a.m. and end at 2:00 p.m.

Thursday, March 2, 2006

- **Cycle 6** - Trade date March 2, 2006 will begin at 9:00 a.m. end at 2:00 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 are designed to allow firms to become familiar with the new FEC trade entry, Bundle, Transfer and Fungible screens.

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

- Submit CME and CBT Pit Trades from their back office systems or via the CME Front End Clearing (FEC) user interface.
- Enter CME Bundles in Front End Clearing user interface.
- Submit CME and CBT Pit trades and mark them for APS and ACS
- Enter CME and CBT Fungible Trades Via the FEC
- Load the TREX confirms for CME and CBT Pit trades to their bookkeeping systems
- Reply to CME Clearing House results of your test 207-2525

Pit Trade Migration to FEC (PTM) Cycle 1 and 2 Firm Test Scripts

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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 **PTM**. Trade registers, data files and out trade reports will be available after Cycle 6.

- Enter CME and CBT Pit trades and Fungible offsets and CME bundles
- Mark CME and CBT trades for post trade processing
- Receive TREX confirm messages for these trades
- Send change messages, receive change confirms

Testing Schedule

Test Cycle 5: Wednesday, February 28, 2006:

Trade Date February 28, 2006

Trade entry and post trade processing from 9:00 a.m. to 2:00 p.m.

Test Cycle 6: Thursday, March 2, 2006:

Trade Date March 2, 2006

Trade entry and post trade processing from 9:00 a.m. to 2:00 p.m.

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 PTM scripts will be named:

Script_Firm_A_cycle5.pdf

Script_Firm_B_cycle5.pdf

Firms can punch their trades opposite a buddy firm, opposite themselves, or use opposite firm 668 which will then be auto-matched.

Reports and Data Files

Clearing will produce trade register and out trades for these test cycles.

Contact Numbers

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