

Advisory Notice

Clearing House

09-401

TO: NYMEX Clearing Firms
NYMEX, COMEX and DME Traders and Brokers
Service Bureaus / System Solutions providers

FROM: CME Clearing

DATE: September 16, 2009

SUBJECT: Update: NYMEX Integration Mock Trading and Clearing Session, Saturday, September 19, 2009.

Mock Testing Reminders:

1) This is to remind you that CME plans to conduct a NYMEX and DME mock session this Saturday, September 19, 2009. Please note, for those firm users who intend to test clearing post trade processing in Front End Clearing (FEC), they need to confirm they have access to FEC Production environment for NYMEX and DME prior to the test. Users who don't have access to those exchanges can request access by sending an email to firmsupport@cmegroup.com. The request needs to be approved by the firms back office managers.

2) Testing bridge line:

Conference bridge number: 1-866-548-4703
International bridge number: 1-719-785-9423
Passcode: 584529

In preparation for the upcoming NYMEX and DME clearing integration on October 5, 2009, CME Clearing added 2 extra mock sessions on September 19th and September 26th respectively. Testing will include Globex, ClearPort and Floor futures, options, spreads and OTC trades.

The objectives of the mock sessions are:

- Serve as a connectivity test for Production systems.
- Test End-to End order flow from front end systems to Front End Clearing (FEC) system.
- Emulate a floor execution to clearing which will involve NYMEX floor participation.
- Test post trade processing of NYMEX and DME trade data in CME Clearing.
- Generate clearing confirms, trade data files and reports that will be used to test data flow from CME Clearing to Clearing firms.

Customers are advised to participate in at least one mock session before the go live for NYMEX and DME.

Timeline:

All Mock sessions will follow the same timeline reflected in the table below: Note: Due to Globex disaster recovery testing planned on September 19th which coincides with the mock, the session will start one hour later than past mock sessions.

| CDT | EDT | Description |
|---------------|---------------|--|
| 9:30AM | 10:30AM | Mock Bridgeline is open. Customers begin to login to check access to applications is active. |
| 10:00-10:30AM | 11:00-11:30AM | Scripted trading |
| 10:30-11:00AM | 11:30-12:00AM | Unscripted trading (“free swim”) |
| 11:00AM | 12:00AM | Mock Bridge is closed. Close trading session. |

Mock Session Scheduled Dates:

| Date | Testing Will Include |
|---------------------------|---------------------------------|
| July 25, 2009 | NYMEX, COMEX and DME |
| August 1, 2009 | NYMEX, COMEX and DME |
| August 8, 2009 | NYMEX, COMEX and DME |
| August 22, 2009 | NYMEX, COMEX and DME |
| August 29, 2009 | NYMEX, COMEX and DME |
| September 19, 2009 | NYMEX and DME |
| September 26, 2009 | NYMEX and DME |

Testing Summary:

- Globex trades will be executed by trading firms and or traders connected to Globex production environment.
- CME ClearPort trades will be executed by traders and brokers or called into the Facilitation Desk.
- Floor trades will be entered by NYMEX floor brokers or their clerks. The selling broker will enter the trades and or allocate them to other clearing firms.
- WhenTech will submit floor option trades directly to clearing.
- Testing trade date will be for Mondays. For example, the mock session on Saturday, September 19, 2009 will use trade date Monday, September 21, 2009.
- Trades will post in CME Clearing Production Front End Clearing (FEC) and Positions.
- Clearing will save the mock trade data and load into Clearing New Release environment on Monday for participating firms only.
- Trades will be routed to firms New Release MQM queues.
- Firms can use the test data to run their post trade processing in FEC in New Release.
- Clearing will run an end of day cycle on the Mondays following each Mock Trading Session and provide clearing firms with trade register data files and clearing reports by Tuesday morning.

More details will be available before each mock session including test scripts and other information. If you have questions about this advisory or testing, please contact CME Clearing at (312) 207 2525 or via email to ccs@cmegroup.com.