

## Advisory Notice

Clearing House

09-586

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Green Exchange Test Data**

DATE: December 28, 2009

As you were previously informed on November 30, 2009 in Clearing House Advisory 09-534 testing will begin of Green Exchange products beginning on **Monday January 11<sup>th</sup>, 2010** in the New Release environment. Green Exchange products are currently listed with the NYMEX Product Exchange and will change to a Product Exchange of GEX.

CME Clearing has produced a set of sample data for firms and service bureaus to use for initial testing located at [ftp://ftp.cme.com/pub/span/data/cme/test/GEX\\_Samples.zip](ftp://ftp.cme.com/pub/span/data/cme/test/GEX_Samples.zip). The file contains the following information:

- Trade Messages - GEX\_Trade\_Message\_Samples.txt
- FIXML Trade Register - GEX\_Trade\_Register\_Samples.txt
- SPAN PA2 file - cme.GEX.20091221.s.pa2.txt
- Settlement price file in XML format - gex.settle.20091221.s.xml
- Settlement price file in text format - gex.settle.20091221.s.txt
- Cleared Trades API XML Format - GEX\_Cleared\_Trades\_API\_Samples.txt

The file formats mentioned above are not changing. Green Exchange products are currently listed with the NYMEX Product Exchange and will change to a Product Exchange of GEX. In FIXML messages for both the trades and trade register the only change is that the Exch attribute in the Instrument block will now contain "GEX" rather than "NYMEX" for the affected products. The SPAN file will contain the Product Exchange GEX rather than NYM in the relevant fields. For the settlement price files there will be a separate file for exchange GEX with the Green Exchange Products only. The Exch attribute in the XML version of the Settlement Price file will contain "GEX" rather than "NYMEX" in the Instrument block.

Data in reports for Green Exchange will be separated similar to how the NYMEX and COMEX data is separated.

In FEC, firms will need to select Firm Exchange "NYMEX" and Product Exchange "GEX" to view trades for Green Exchange products.

In Positions, firms will be have the option to select "GEX" in the Product Exchange drop down to view positions for Green Exchange contracts.

For further information, please contact CME Clearing at 312-207-2525 or [CCS@cmegroup.com](mailto:CCS@cmegroup.com)

The currently listed NYMEX products will become Green Exchange products listed as follows:

ID	Long_Name	Prod_Type
09	Sulfur Dioxide (SO2) Emission 25-Allowance Current	FUT
10	Sulfur Dioxide (SO2) Emission 25- Allowance Vintage 2010	FUT
11	Sulfur Dioxide (SO2) Emission 25- Allowance Vintage 2011	FUT
12	Sulfur Dioxide (SO2) Emission 25- Allowance Vintage 2012	FUT
13	Sulfur Dioxide (SO2) Emission 25- Allowance Vintage 2013	FUT
14	Sulfur Dioxide (SO2) Emission 25- Allowance Vintage 2014	FUT
6P	In Delivery Month Certified Emission Reductions (EUR)	OOF
6S	In Delivery Month Certified Emission Reduction (CER)	FUT
6T	In Delivery Month European Union Allowance (EUA)	FUT
6U	In Delivery Month European Union Allowance (EUA)	OOF
9E	In Delivery Month Certified Emission Reduction (CER) Serial	OOF
9G	In Delivery Month European Union Allowance (EUA) Serial	OOF
AS	Sulfur Dioxide (SO2) Emission Allowance	OOF
AV	European Union Carbon Emissions Allowance (EUA)	OOF
OR	Regional Greenhouse Gas Initiative (RGGI) Carbon Emissions	OOF
RC	European Union Carbon Emissions Allowance (EUA)	FUT
RJ	Regional Greenhouse Gas Initiative (RGGI) Carbon Emission	FUT
RN	Nitrogen Oxide (NOX) Seasonal Emission Allowance Vintage 2008	FUT
RS	Sulfur Dioxide (SO2) Emissions Allowance	FUT
S2	Sulfur Dioxide (SO2) Emissions Allowance	OOF
VA	Certified Carbon Emission Reduction (CER) Euro	FUT
VG	Certified Carbon Emission Reduction (CER) Euro	OOF
WW	Nitrogen Oxide (NOX) Annual Emission Vintage 2009	FUT
YI	Nitrogen Oxide (NOX) Seasonal Emission Vintage 2009 Futures Allowance	FUT
YJ	Nitrogen Oxide (NOX) Seasonal Emission Allowance Vintage 2010	FUT
YM	Nitrogen Oxide (NOX) Seasonal Emission Allowance Vintage 2012	FUT
YN	Nitrogen Oxide (NOX) Seasonal Emission Allowance Vintage 2011	FUT
YP	Nitrogen Oxide (NOX) Annual Emission Allowance Vintage 2010	FUT
YQ	Nitrogen Oxide (NOX) Annual Emission Allowance Vintage 2011	FUT
YR	Nitrogen Oxide (NOX) Annual Emission Allowance Vintage 2012	FUT