

Advisory Notice

Clearing House

10-211

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

SUBJECT: **UPDATE: CME and CBOT Transition to New Positions**

DATE: May 14, 2010

Per [Clearing House Advisory 10-30](#), published on February 26, 2010, CME Clearing will be transitioning CME and CBOT exchange position data from the legacy C21 systems to the new Positions System which is currently used for NYMEX, COMEX and DME exchanges. The transition will be implemented in three phases.

The first phase involves conversion to a new FIXML trade register format. Firms can start converting to this new register file format on **June 14, 2010** and will continue until **July 16, 2010**. After that date all firms will need to be converted to the new format. Firm service providers will have updates to their code to process the new register data files. Firms will need to coordinate with their service providers to install the system updates in order to start testing their register data files.

The new Production trade register files will be placed on the respective firm's Outgoing FTP directory where it can be retrieved, ideally by a cyclical polling process. Both the existing version (**PosRpt**-) of the trade register files and the new version (**FIXML**-) will be posted on the firm secured FTP site during the conversion period. When a firm has completed testing the new file and confirmed is ready to use the new version of the position file then the existing version (**PosRpt**) will be disabled and will no longer be made available.

The naming convention of the new files will be:

FIXML-[Firm Number]_[Exchange]_[Cycle].xml where:

- **Firm Number** will be the firm's Clearing Firm Number
- **Exchange** may be on the file name if the firm would like separate files by exchange or if there is contention with another current file name.
- **Cycle** is either **EOD** for End of Day or **ITD** for Intraday. Currently only EOD files will be made available.

To obtain the exact format of your firm's file name please contact CME Clearing Services at 312-207-2525 or via email to: CCS@CMEGroup.com.

Firms will receive three versions of the same file:

1. An undated and zipped file
2. An undated and unzipped file
3. A dated and zipped file

On a daily basis at 10 AM Chicago time the first and second versions will be deleted and only the third version will remain. The dated and zipped version file will be retained for a period of 14 calendar days.

The next two phases of the conversion will focus on moving positions for CBT and CME to the Positions System currently used to maintain NYMEX positions. No dates are finalized yet, but we will update you of the dates when they are available.

If you have any further questions please contact CME Clearing Services at 312-207-2525 or CCS@CMEGroup.com.