CME Group

Advisory Notice

Clearing House

13-565

TO: CDS Clearing Member Firms

FROM: CME Clearing

SUBJECT: **Production Price Quality Auction Testing**

DATE: December 12, 2013

Please be advised CME will be testing the Price Quality Auction (PQA) system in Production this Saturday, December 14. Clearing Member Firms will continue receiving CDS files as they normally would, and no action by the firms is required. The only change will be in the appearance of the word “TEST” in the filenames to reflect the system test that is occurring. The test files firms will receive are listed below:

1. Fxxx_cds.red.TEST.sfprf-2013-12-14.csv.zip
2. Fxxx_cds.red.TEST.sfprf-2013-12-14.xml.zip
3. Fxxx_cds.red.TEST.sfprf.csv.zip
4. Fxxx_cds.red.TEST.sfprf.csv
5. Fxxx_cds.red.TEST.sfprf.xml
6. Fxxx_cds.red.TEST.sfprf.xml.zip
7. Fxxx_MissingEntity_20131214.TEST.csv
8. Fxxx_MatchedTrades_20131214.TEST.csv
9. Fxxx_AuctionResults_20131214.TEST.csv
10. Fxxx_IncompletContributions_20131214.TEST.csv
11. Fxxx_ErrorReport_20131214.TEST.csv
12. Fxxx_Cumulative_Error_Report_20131214.TEST.csv

The test files will be deleted after the system test is complete. Please contact the PQA Team at PQATeam@cmegroup.com with any questions.

Regards,

CME Clearing