

# **New iLink Architecture**

## **MSGW Phase 2 & DC 4.0 MSGW**

### **Mock Trading Sessions**

#### **Customer Test:**

- **February 6, 2016**
- **February 27, 2016**
- **April 23, 2016**
- **April 30, 2016**
- **May 14, 2016**

## Contents

1. Introduction & Overview .....	3
2. Timeline .....	5
3. New iLink Session ID and Access Model .....	6
4. Eligible Instruments.....	6
5. Eligible Market Segments for the MSGW Phase 2 Failover Testing .....	8
6. Additional Information .....	10

## 1. Introduction & Overview

The objective of the new iLink Architecture Phase 2 mock is to ensure customers can access and trade CME Group products on the CME Globex new iLink Market Segment Gateway (MSGW). Drop Copy 4.0 (DC4.0) MSGW will be available during the MSGW Phase 2 mock trading sessions.

This mock trading session allows customers to:

- Connect directly to their new iLink MSGW and Drop Copy 4.0 (DC4.0) MSGW sessions, IPs, and ports.
- Test iLink/Drop Copy messaging and functionality changes in production.
- Have an opportunity to test the new performance profiles in production.
- Experience new iLink & Drop Copy failover processes in production.

For the mock trading session, customers will be expected to generate their own iLink MSGW order traffic to monitor on their Drop Copy 4.0 MSGW target sessions.

Customers who cannot generate their own iLink MSGW order traffic should contact their account manager to facilitate automated order entry for their Drop Copy 4.0 MSGW target session(s).

**Note:** During the mock session, customers may observe some simulated messaging activity on their target sessions generated by their source sessions not registered for the mock.

In addition, customers can also test CME Globex markets through the current Convenience Gateways (CGWs) using their existing iLink sessions and follow the MSGW Phase 2 mock timeline. Customers who want to test CGWs during the Phase 2 mock trading session are required to [register](#) their CGW iLink sessions. CGW iLink sessions that are not registered in advance of the mock trading session will not be eligible for use during the mock trading session.

The CME Global Command Center (GCC) will be staffed to support this session.

There will be a conference bridge line open during testing. Customers are encouraged to dial into

this line for real-time updates and information related to the customer testing session:

**Conference Bridge Number**

US toll free: 1.877.979.3898

International: 011.404.410.4584

**Pass Code**

6485475

Participants should call the GCC any time during the testing session with questions, requests or concerns.

- United States: +1 800 438 8616
- Europe: +44 0800 898 013
- Asia: +65 6532 5010

## 2. Timeline

The MSGWPhase2 and DC4.0 MSGW mock trading sessions will follow the timeline reflected in the table below. All times are listed in Central Time (CT).

Time (CT)	Description
8:30 a.m.	<p><b>Connect and network testing</b></p> <ul style="list-style-type: none"> <li>• Customers connect directly to the MSGWs using new iLink MSGW sessions, IPs and Ports.</li> <li>• Customers connect directly to the Drop Copy 4.0 MSGW sessions, if applicable.</li> </ul> <p>Conference call opens: Report any issues on the conference call.</p>
9:00 a.m.	<p><b>Unscripted and Performance Testing:</b></p> <ul style="list-style-type: none"> <li>• Begin unscripted mock Order Entry testing: <ul style="list-style-type: none"> <li>○ Submit orders in production messaging rate generated by a client system.</li> <li>○ Submit orders in excessive messaging rates (i.e. 300 messages per 100 milliseconds).</li> </ul> </li> <li>• Unscripted Drop Copy target session testing: <ul style="list-style-type: none"> <li>○ Administrative messages</li> <li>○ Encapsulated message type: <ul style="list-style-type: none"> <li>▪ Trade Execution Reports messages.</li> <li>▪ Order Entry Acknowledgments messages</li> </ul> </li> </ul> </li> </ul>
9:30 a.m.	<p>DC 4.0 MSGW primary component fails on host-ip-1 instance (see <b>section 5</b> for the list of DC4.0 MSGW Host IPS)</p> <p>Drop Copy customer connects to their backup instance – host-ip-2</p>
9:45 a.m.	<p>DC 4.0 MSGW primary component fails on host-ip-2 instance</p> <p>Drop Copy customer connects to their backup instance – host-ip-1</p>
10:00 a.m.	<p>DC 4.0 MSGW primary component restarts on host-ip-2 instance</p> <p><b>MSGW Failover to the backup component</b></p> <ul style="list-style-type: none"> <li>• Market segments will transition to Technical Pause. <ul style="list-style-type: none"> <li>○ <b>Only order cancellation</b> is allowed.</li> <li>○ MDP3 sends out <a href="#">MDP Security Status(tag 35-MsgType=f) message</a> <ul style="list-style-type: none"> <li>▪ MDP3.0: tag 326-SecurityTradingStatus=2 (Trading Halt and tag 327-HaltReason=6 (Recovery in process)</li> <li>▪ FIX/FAST: tag 326-SecurityTradingStatus=2 (Pause)</li> </ul> </li> </ul> </li> <li>• Market Segments will transition to Technical Pre Open. <ul style="list-style-type: none"> <li>○ Order Entry is allowed, <i>except</i> for FAK, FOK, and Market order types.</li> <li>○ MDP3 sends out <a href="#">MDP Security Status(tag 35-MsgType=f) message</a></li> </ul> </li> </ul>

Time (CT)	Description
	<ul style="list-style-type: none"> <li>▪ MDP3.0: tag 326-SecurityTradingStatus=21 (Pre Open) and tag 327-HaltReason=6 (Recovery in process).</li> <li>▪ FIX/FAST: tag 326-SecurityTradingStatus=21 (Pre Open)</li> <li>• After the market is re-opened, order entry will be allowed.</li> </ul>
10:30 a.m.	<p><b>Unscripted Testing:</b></p> <ul style="list-style-type: none"> <li>• Begin unscripted mock Order Entry testing on backup MSGW (new Primary).</li> <li>• Unscripted Drop Copy target session testing</li> </ul>
11:00 a.m.	<p><b>Mock Trading Session Ends</b></p> <ul style="list-style-type: none"> <li>• Customer must reset all sequence numbers.</li> </ul> <p>Conference call closes.</p>

### 3. New iLink Session ID and Access Model

For customers choosing to participate in the MSGW Phase 2 mocks, a new iLink Session ID is required. Customers who has certified to MSGW functionality may request the new iLink MSGW sessions. Please refer to the [iLink Session ID Policy and Operational Guidelines](#).

With the Phase 2 MSGW release, customers will utilize a single Session ID, password, and port across all MSGWs.

- Customers use their given Session ID, password, and port to connect to different MSGWs by their IP address.
- Each iLink MSGW has a unique IP address for each of the primary and backup MSGWs.

The MSGW config.xml file for the Production environment is now available on the CME Group SFTP site. The file will contain the list of all market segments and MSGW IP addresses. Refer to [MSGW – SFTP Site Information](#) for more information.

### 4. Eligible Instruments

For the MSGW Phase 2 and DC 4.0 MSGW mocks, customers may select to trade using any CME Group instruments from the following market segments, per their business needs.

Note: For Drop Copy 4.0 MSGW IP addresses. Refer to [Drop Copy 4.0 MSGW – SFTP Site Information](#)

<b>Mock Date</b>	<b>Tag1300-MarketSegmentID</b>	<b>Market Segment Available for Mock Trading</b>
February 6, 2016	52 62	CME FX options CME FX futures
February 27, 2016	60 70 72	CBOT Commodity and Equity options CME Commodity futures CBOT Commodity futures
April 23, 2016	54 64 66 68	CME Equity options CME E-mini S&P 500 futures CBOT Equity futures CME Equity futures excluding E-mini S&P
April 30, 2016	50 58 82 84	CME Eurodollar options CBOT Treasury options CME Eurodollar futures CBOT Treasury futures
May 14, 2016	56 74 76 78 80 86	NYMEX and COMEX options Hosted Partner Exchange markets and NYMEX Emissions futures NYMEX and COMEX Metals and Alternative Market futures NYMEX Non-Crude Energy futures NYMEX Crude Energy futures CME Europe futures and options

## 5. Eligible Market Segments for the Failover Testing

During this mock trading session, customers may select to test a failover behavior change using the following market segments.

Mock Date	Central Time	Tag1300-MarketSegmentID	Market Segment Available for Failover Testing	Drop Copy 4.0 MSGW Host IPs
February 6, 2016	09:30 a.m. 09:45 a.m.	<b>DC4.0 MSGW</b> 62	CME FX futures	205.209.218.145 [host-ip-1] 205.209.216.145 [host-ip-2]
	10:00 a.m. 10:15 a.m.	<b>MSGW</b> 52 62	CME FX options CME FX futures	
February 27, 2016	09:30 a.m. 09:45 a.m.	<b>DC4.0 MSGW</b> 72	CBOT Commodity futures	205.209.218.151 [host-ip-1] 205.209.216.151 [host-ip-2]
	10:00 a.m. 10:15 a.m.	<b>MSGW</b> 60 72	CBOT Commodity and Equity options CBOT Commodity futures	
April 23, 2016	09:30 a.m. 09:45 a.m.	<b>DC4.0 MSGW</b> 68	CME Equity futures excluding E-mini S&P	205.209.218.166 [host-ip-1] 205.209.216.166 [host-ip-2]
	10:00 a.m. 10:15 a.m.	<b>MSGW</b> 54 68	CME Equity options CME Equity futures excluding E-mini S&P	



April 30, 2016	09:30 a.m. 09:45 a.m.	<b>DC4.0 MSGW</b> 50	CME Eurodollar options	205.209.218.162 [host- ip-1] 205.209.216.162 [host- ip-2]
	10:00 a.m. 10:15 a.m.	<b>MSGW</b> 50 82	CME Eurodollar options CME Eurodollar futures	
May 14, 2016	09:30 a.m. 09:45 a.m.	<b>DC4.0 MSGW</b> 74	Hosted Partner Exchange markets and NYMEX Emissions futures	205.209.218.161 [host- ip-1] 205.209.216.161 [host- ip-2]
	10:00 a.m. 10:15 a.m.	<b>MSGW</b> 56 74	NYMEX and COMEX options Hosted Partner Exchange markets and NYMEX Emissions futures	

## 6. Additional Information

FirmSoft will be available during these mock trading sessions.

This mock trading session only supports front-end testing. End-to-end testing through clearing will not be available.

Detailed information on Phase 2 of the new iLink Architecture is available in the CME Globex Notices at [CME Group Advisory Notices](#). A [Client impact Overview](#) is also available. Customers may register to participate in the upcoming MSGW Phase 2 mock trading sessions online.