

Advisory Notice

Clearing House

09-256

TO: NYMEX Clearing Firms
Service Bureaus / System Solutions Providers

FROM: CME Clearing

SUBJECT: **NYMEX Clearing Integration Firms Testing Plans for Cycle 3 on June 16 and June 18, 2009**

DATE: Tuesday, June 16th, 2009

This advisory contains important information for firms testing NYMEX, COMEX and DME on CME Clearing during Cycle 3 scheduled for Tuesday, June 16, 2009 and Thursday, June 18, 2009.

Testing Procedures for Tuesday and Thursday:

- **On Tuesday**, CME Clearing will inject all prior day production Globex for NYMEX, COMEX and DME futures and options contracts, **except Crude Futures (CL) and Crude Options (LO) which will not be included**. Trades will be posted with trade date **June 16, 2009** in Front End Clearing FEC New Release environment.
- **On Thursday**, CME Clearing will only inject **Crude Futures (CL) and Crude Options (LO)** from prior day Globex production. Trades will be posted with trade date **June 18, 2009** in FEC.
- Clearing FIXML confirms will be sent to firms New Release MQM queues that starts with CDCS...and sent to their books.
- **ClearPort clearing trades will be injected for all NYMEX, COMEX and DME products for all firms** that were executed in prior day production. Trades will be injected on both Tuesday and Thursday and will use June 16 and June 18 trade dates respectively.
- CME will enter Pit trade on behalf of floor brokers and clerks. A test script will be available on CME FTP site: <ftp://ftp.cmegroup.com/span/data/cme/test/scripts>. NYMEX-cycle3.pdf
- **Firms who wish to receive floor trades should contact ccs@cmegroup.com to request floor trades entered for them and or allocated to other firms. CME will use account number NYMEXTEST for all Pit trades and enter prices from prior day settlements.**
- FIXML clearing confirmations messages will be sent to firms at approximately 9:00 a.m. CST on both test dates.

Testing Requirements: Firms are encouraged to use the full functionality of:

- Front End Clearing FEC, modify non critical trade data like account, origin and CTI.
- Enter transfers with another NYMEX and COMEX firm.
- Mark trades for giveup and use the Allocate-Claim System.
- Mark trades for averaging and utilize the Average Pricing System (APS).
- Change Sled leg prices.
- Exercise NYMEX and COMEX options in Positions New Release application.
- Submit PCS by 4:00 p.m. on both test dates. Testing file name: **CERT.PCS.CMF_123.XML**
- Retrieve Trade Register Files and Clearing Reports on Wednesday and Friday, June 17th and June 19th and do point balancing. Register testing file name: **NEREL-FIXML-123_EOD.xml**, where 123 is the firm clearing id.
- Submit Large Trader File on Wednesday and Friday morning. Testing file name, where 123 is the firm clearing id: **TFTP.F123RPS.NYMEX.DATA**.

- Check final positions in New Release Positions application, adjust positions, exercise options and submit special instructions.

Testing Applications Reports Naming Convention:

- All testing will be conducted in Clearing New Release environment via CME Portal: <http://connectcert.cme.com> Log in to Front End Clearing FEC New Release.
 - Positions can be viewed in Positions NEW RELEASE. This is a new application for NYMEX positions.
 - Files can be retrieved from the regular FTP server Outgoing folder that currently used for production.
 - Firms can use Combined SPAN file available in public FTP site: <ftp.cmegroup.com/pub/span/data/cme/test>. File name: **cme.test.20090522.s.pa2.zip**.
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- All test reports are available in Document Direct application production environment. This is the list of clearing reports that will be available:

Report Number and Name	New Release Number
ITD PCS LISTING BY POSITION ACCOUNT	NRPOS520I
EOD PCS LISTING BY POSITION ACCOUNT	NRPOS520E
ITD DAILY TRADE AND POSITION REGISTER	NRPOS591I
EOD DAILY TRADE AND POSITION REGISTER	NRPOS591E
In the Money report	NRPOS580
Exercise Exception Details - Firm	NRPOS647
Option Assignment Notice	NRPOS650
Erosion Report	NRPOS596

If you do not have access to CME Clearing applications, please contact CME Firm Support at (312) 930 3444 or via email to firmsupport@cmegroup.com. If you have questions about this advisory or testing, please contact CME Clearing at (312) 207 2525 or via email to ccs@cmegroup.com.