



CME Group
2011 FIA Test Script

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Important Information

On Saturday October 29th CME Group will fully staff the GCC at our remote site. The GCC will be used as the main point of contact for all test participants. CME Group requests that the Firms call the GCC if they experience any issues attempting to connect front, or back end systems. As a reminder, this exercise involves firms connecting their DR (back-up) systems to the CME Group DR (back-up) systems. Upon completion of the script, Firms are asked to call the GCC at 312-456-2391. GCC staff will record your results and comments so that we will be able to create a report to be used in the recap session following the test. As stated in the FIA meetings, no Firms names will be used in the report.

The date of the test is October 29, 2011 and it will begin at 9:00am EDT and end at 3:00pm EDT. Participating firms are encouraged to contact the support team at BCP@cmegroup.com with any questions you may have prior to the test, during the test or following the test.

CME Group represents the merged CME, CBOT and NYMEX/COMEX exchanges. For this year's test, CME Group will execute one test that includes all entities from the aforementioned exchanges. Detailed information pertaining to the front end Globex trading system and the back-end Clearing system can be found in the associated sections of this document.

Pre-Test Connectivity Certification or "Ping Testing"

Clearing Ping Testing

In preparation for this year's FIA test, CME Group has scheduled two preliminary tests for member firms on Saturday, August 27th and Saturday, September 24th, 2011 from 9:00 a.m. to 12:00 p.m. (EDT). The purpose of this preliminary testing is to ensure that firms are able to connect from their DR sites to CME Group's Remote Data Center (RDC).

Preliminary Ping Testing Components

CME Group will stage and make changes to its firewall to enable firms to reach the addresses at the RDC. There will be two components to this testing:

- 1) FTP Access:** Firms must make the required network changes to enable access to the RDC FTP server address. Firms must also log on to the FTP server. Firms are not required to send/receive data to/from the FTP server for this test. However, we will provide a Settlement Price file for any firms wishing to test server access and loading of data.

NOTE: Firms may execute this portion of the test on their own without scheduling time with CME Group staff. Upon successful completion of this stage of the test, firms should notify the Clearing House and schedule the next stage of the test which is MQ testing.

- 2) MQ Ping:** CME Group and firm staff must complete an MQ ping. No real MQ messages will be sent since we are only testing access to RDC MQ queues and do not want firm messages to be sent to the RDC mainframe in error. Firms should make certain that there are NO messages in your outbound (TRADIN) queues before you begin your test. If messages are sent to the RDC, they cannot be retrieved by CME Group and moved to Chicago Data Center MQ queues; although, firms can certainly resend them.

Network Requirements

Your existing network configuration will remain intact. The only change required for connectivity to the RDC is the addition of a route statement.

Important: for a complete list of the CME Group RDC IP addresses and port numbers, please contact CME Clearing House at (312) 207-2525.

Testing Contacts

We ask that you contact the CME Group Clearing Services at (312) 207-2525 or ccs@cmegroup.com to confirm your firm's participation. If you have any questions concerning the test or if you encounter any problems during testing please do not hesitate to contact us.

CME Standard Disaster Recovery Failover

CME Group will failover supporting systems per its standard disaster recovery failover procedures. We expect this to be completed by 9:00am EDT on the morning of the test. CME Group will announce when the GLOBEX system will be ready and in a Pre-Opening state on the FIA Conference call that will be open throughout the test.

Test Date Trade Entry – Globex Pre-Opening

On the day of the test, the Globex system will be available in a Pre-Opening state. We anticipate that the system should be available at approximately 9:00am EDT that day. CME Group will make an announcement when the system is in Pre-Opening on the FIA Conference call that will be open that day.

Trade Entry and Submission to Hosted Exchanges

Trades entered into Globex during the exercise will be processed through to the appropriate hosted clearing organization.

Trade date can be either October 28th or October 29th.

Trade Entry – Entering Test Trades into Globex

Trade date can be either October 28th or October 29th.

Enter bids as “customer” and offers as “house” at the settlement price in the market you choose. Enter about 10 trades.

Firms may use any market they want. We do recommend that Firms send orders on Floor Only Contracts, like the SPH2 that will be listed on GLOBEX for the test.

Firms may receive crossed trades and/or trades with other counterparties.

Trade reporting to firms’ back office systems should be verified and then deleted.

Clearing Test

Component I – Clearing Connectivity:

To execute the test script, please make the following three connectivity implementations:

MQ Messaging: Route your DR channels to the RDC Mainframe destination address at IP addresses provided to you by the CME Group Clearing Services (CCS) team. If you have not received that information, please contact the CCS team at (312) 207-2525

FTP: Make the required network changes to enable access to the CME Group RDC FTP. Again, that information is available at (312) 207-2525.

Front End Clearing (FEC)/Portal: On your regular site: (<http://connect.cme.com>) select the **DR Application**, noticing the yellow background color. Use the same User ID and Password that you use in the production environment.

Component II – EX-Pit (Block Trade) Entry:

Log in to the **Front End Clearing @ RDC** application.

Access the Block Trade Entry screen and enter the following trade and hit the **Save** button:

- 5000 EDH 9945.0

Conduct a **Normal Search**. Using **Search Type Block** verify that the trades you entered are in the system.

Component III – PCS & Large Trader Reports:

Please FTP the PCS (**PCS.CMF_999.xml**) and Large Trader (**PFTP.F999RPS.DATA**) files from either Thursday, October 27, 2011 or Friday, October 28, 2011.

Component IV –Trade Registry Data File & SPAN File:

After CME Group receives your PCS and Large Trader files, we will send you Thursday's Trade Registry Data File and the SPAN file.

After verifying receipt of these files please delete them, **change your IP address back to your Production address**, and then call the GCC (312-456-2391) to recap the test results.

Communication to CME Group during the Test

Firms may communicate to the BCP team via the FIA Conference call which will be open for the duration of test.

Firms may contact the GCC at (312) 456-2391

Firms may contact the CME Group Clearing Support (CCS) team at (312) 207-2525

End of Test

Again at the conclusion of the test please **change your IP address back to your Production address**, and then call the GCC (312-456-2391) to recap the test results.