**CME Group**

# New iLink Architecture

# Phase 2 Pre-Launch

# Mock Trading Sessions

## Customer Test:

- **January 30, 2016**

- **February 20, 2016**

- **March 5, 2016**

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# 1. Introduction & Overview

Due to the significant performance improvements, CME group will offer several mock trading sessions to support the launch of the new iLink Architecture Phase 2 pre-launch.

The objective of the new iLink Architecture pre-launch mock is to ensure customers have an opportunity to test the new performance profiles  and experience the new iLink failover process in the CME Globex production environment.

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

There will be a conference bridge line open during the testing. Customers are encouraged to dial into this line for real-time updates and any questions during the customer testing sessions.

> **Conference Bridge Number**
>> US toll free: 1.877.979.3898
>> International: 011.404.410.4584
>
> **Pass Code**
>> 6485475

Participants should call the GCC at 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 new iLink Architecture pre-launch mock trading session will follow the timeline reflected in the tables below.   All times are listed in Central time (CT).

| Time (CT) | Description |
|---|---|
| 8:30 a.m. | **Connect and login to the Production iLink and Market Data**<br>• All iLink sessions  connect to the new iLink Architecture pre-launch through the current iLink gateways<br>• Customers  join  MDP channels for market data<br><br>Conference call opens: Report any issues on the conference call |
| 8:45 a.m. | **Unscripted Testing:** Begin unscripted mock order entry testing on primary MSGW |
| 9:15 a.m. | **MSGW Failover  to the  backup component**<br>• Customer iLink messages received during the MSGW failover will be rejected.<br>• Market segments  will transition to  Technical Pause,<br>    o **Only order cancellation** is allowed.<br>    o MDP3 sends out MDP Security Status(tag 35-MsgType=f) message<br>        ▪ MDP3.0: tag 326-SecurityTradingStatus=2 (Trading Halt) and tag 327-HaltReason=6 (Recovery in process)<br>        ▪ FIX/FAST: tag 326-SecurityTradingStatus=2 (Pause)<br>• Market Segments will  transition  to Technical Pre Open<br>    o Order Entry is allowed, *except* for FAK, FOK, and Market order types.<br>    o MDP3 sends out MDP Security Status(tag 35-MsgType=f) message<br>        ▪ MDP3.0: tag 326-SecurityTradingStatus=21 (Pre Open) and tag 327-HaltReason=6 (Recovery in process).<br>        ▪ FIX/FAST: tag 326-SecurityTradingStatus=21 (Pre Open)<br>• After the market is re-opened, order entry will be allowed. |
| 9:55 a.m. | **Unscripted Testing:** Begin unscripted mock order entry testing on backup MSGW (new Primary) |
| 10:15 a.m. | **Mock Trading Session Ends**<br>• Customer must reset all sequence numbers<br><br>Conference call closes |

# 3. Eligible Instruments

During these mock trading sessions, customers may select to trade using any CME Group instruments from the following market segments, per their business needs.

| Mock Trading Session | Tag1300-MarketSegmentID | Market Segment |
|---|---|---|
| | | |
| January 30, 2016 | 54 | CME Equity options |
| | 64 | CME E-mini S&P 500 futures |
| | 66 | CBOT Equity futures |
| | 68 | CME Equity futures excluding E-mini S&P |
| | 50 | CME Eurodollar options |
| | 58 | CBOT Treasury options |
| | 82 | CME Eurodollar futures |
| | 84 | CBOT Treasury futures |
| February 20, 2016 | 50 | CME Eurodollar options |
| | 58 | CBOT Treasury options |
| | 82 | CME Eurodollar futures |
| | 84 | CBOT Treasury futures |
| | 56 | NYMEX and COMEX options |
| | 74 | Hosted Partner Exchange markets and NYMEX Emissions futures |
| | 76 | NYMEX and COMEX Metals and Alternative Market futures |
| | 78 | NYMEX Non-Crude Energy futures |
| | 80 | NYMEX Crude Energy futures |
| | 86 | CME Europe futures and options |

| | | |
|---|---|---|
| | 56 | NYMEX and COMEX options |
| March 5, 2016 | 74 | Hosted Partner Exchange markets and NYMEX Emissions futures |
| | 76 | NYMEX and COMEX Metals and Alternative Market futures |
| | 78 | NYMEX Non-Crude Energy futures |
| | 80 | NYMEX Crude Energy futures |
| | 86 | CME Europe futures and options |

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## 4. Eligible Market Segments for the new iLink Failover Testing

During these mock trading sessions, customers may select to test a failover behavior change using any instruments from the following market segments.

| Mock Trading Session | Central Time | Tag1300-MarketSegmentID | Market Segment |
|---|---|---|---|
| | | | |
| January 30, 2016 | 9:15 a.m. | 54 | CME Equity options |
| | 9:25 a.m. | 64 | CME E-mini S&P 500 futures |
| | 9:35 a.m. | 66 | CBOT Equity futures |
| | 9:45 a.m. | 68 | CME Equity futures excluding E-mini S&P |
| February 20, 2016 | 9:15 a.m. | 50 | CME Eurodollar options |
| | 9:25 a.m. | 58 | CBOT Treasury options |
| | 9:35 a.m. | 82 | CME Eurodollar futures |
| | 9:45 a.m. | 84 | CBOT Treasury futures |
| March 5, 2016 | 9:15 a.m. | 56 | NYMEX and COMEX options |
| | 9:25 a.m. | 74 | Hosted Partner Exchange markets and NYMEX Emissions futures |
| | 9:35 a.m. | 76 | NYMEX and COMEX Metals and Alternative Market futures |
| | 9:45 a.m. | 80 | NYMEX Crude Energy futures |

## 5. 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.

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Detailed information on the new iLink Architecture Pre-launch is available in the CME Globex Notices at www.cmegroup.com/globexnotices. A Client impact Overview is also available. Customer may register to participate in the upcoming mock trading sessions online.

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