



Important Notice
Fixed Income Clearing Corporation - CMU

CMU #:	CMU 001.14
Date:	January 31, 2014
To:	All NSCC Participants
Category:	Service Update
From:	FICC Product Management
Attention:	Managing Partner/Officer, Operations Partner/Officer, Compliance Officer
Subject:	Replatforming Initiative for Corporate Bond, Municipal Bond, UIT (CMU) Real Time Trade Matching (RTTM) System

Please see the attached NSCC Important Notice updating the status of the Replatforming of the CMU RTTM system.

If you have any questions regarding this or other CMU RTTM services, please contact your Relationship Manager, CNS Operations at 888-382-2721 options 2, option 2, the Client Account Representative Team at 212-855-4270 option 1, or contact the undersigned at 212-855-7623 or efanning@dtcc.com.

Ed Fanning
 Director, Product Management

A#:	7672
P&S#:	7342
DATE:	JANUARY 30, 2014
TO:	ALL PARTICIPANTS
ATTENTION:	MANAGING PARTNER/OFFICER, OPERATIONS PARTNER/OFFICER, COMPLIANCE OFFICER
FROM:	PRODUCT MANAGEMENT
SUBJECT:	TEST PLANS FOR REPLATFORMING INITIATIVE FOR CORPORATE BOND, MUNICIPAL BOND, UIT (CMU) REAL TIME TRADE MATCHING (RTTM) SYSTEM

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As detailed in Important Notices A#7711 dated October 3, 2013 and A#7635 dated May 13, 2013¹, NSCC's CMU RTTM system is undergoing a major rewrite, which will modernize the CMU RTTM software, upgrade CMU RTTM Web, eliminate obsolete processing and port the application to DTCC approved hardware.

This notice updates Member testing requirements and anticipated implementation dates.

I. Regression Testing of Messages & Batch Machine Readable Output (MRO)

Member testing of messages and end of day batch MRO is mandatory for Members with their own in house system that interfaces with CMU RTTM.

Service bureaus must also test messaging and end of day batch MRO. However, it is not required that service bureaus test for every firm they submit on behalf of. Members that utilize a service bureau should coordinate test plans with their provider.

Testing will be available February 18 and will take three to four days to complete. Members must complete testing by May 16 and will be required to sign off on their test results.

It's anticipated the new system will be implemented in June 2014, the exact date to be announced.

Except for new CMU RTTM Web, RTTM changes will be transparent to Members and programming changes should not be required. However, the new application will apply trade message input validations more strictly than the current application. DTCC has contacted Members that need to make minor changes to their MT 515 message trade input. Members are required to follow published CMU RTTM messaging specifications.

Members that submit and receive intraday messages and end of day files will be required to test the following:

- SWIFT MT 515 message input
- SWIFT 509, 518 and 599 message output
- End of day AutoRoute files 02032237 (Municipal Bond Contract File) and 02032433 (Corporate Bond/UIT Contract File). In the Test region, the AutoRoute #s for these files that Members need to test are **02982237** (Municipal Bond Contract File) and **02982433** (Corporate Bond/UIT Contract File).
- Testing will include the RTTM interface to MSRB's RTRS system and new CMU RTTM Web.

To set up test dates with the CMU DTCC test group, please contact cmutesting@dtcc.com.

- The email should contain your firm name, testing contact name, email address and phone number, NSCC Member ID(s), and preferred dates for testing.

¹ <http://www.dtcc.com/~media/Files/pdf/2013/10/3/a7711.ashx> and <http://www.dtcc.com/~media/Files/pdf/2013/5/13/a7635.ashx>

- Once your email is received, you will be contacted by personnel from the DTCC test group to confirm information and reserve dates. Additionally, test scripts and CMU contact information will be distributed based on contact information provided.
- Validate with DTCC test personnel, that the DTCC test region has activated your appropriate message and batch file output requirements mirroring your production process. This will allow Members to run the complete cycle of data flows internally.
- **The CMU RTTM PSE test environment runs on a business day that is one day behind the current date. (E.g., if a trade is entered on 2/11/14, the most current T/D than can be entered is 2/10/14). The test environment is open from 8:30 a.m. to 3:30 p.m., Monday – Friday.**
- Once your testing is complete, you will be asked to confirm via email that it has been successful and that you are able to process CMU RTTM output from the new application.
- Additionally, it is recommended that Members test the new CSV file input functionality which is available via new CMU Web. It will be available for Disaster Recovery (DR) purposes only, in the event a Member has internal issues and cannot transmit CMU RTTM trade messages via MQ.
 - (The current, rarely utilized, Swift Batch upload DR capability will be discontinued in the new system.)

II. New CMU RTTM Web Testing

All Members are required to test new CMU RTTM Web. It will be moving to a new environment, the DTCC Web Portal. Testing should be completed by May 16.

Members' Super Access Coordinators can start provisioning users to access new CMU RTTM Web in the Test (PSE) region. In addition, Super A/Cs can also provision your users for the future **Production** environment to prepare for the June production rollout. (The new Production region, will show "Site Temporarily Unavailable" from February 10th onwards until we go live in June.)

Please email cmutesting@dtcc.com to arrange new CMU RTTM Web testing. CMU RTTM Web test scripts will be provided by the DTCC testing group. Members will be required to submit the following test trades via new CMU RTTM Web for the Markets in which your firm is eligible: Initial Trade Instruct, Reversal, Affirm, Cancel, and DK. Members will test the following Web Output as well: Report Center reports, CSV file output (optional), and Trade Search on Active and Inactive Trades.

A new **CMU RTTM Web Quick Reference Guide** is available at the CMU DTCC Learning Center in the Reference Media Section, under Documentation (note: you must register to access the CMU DTCC Learning Center). Here is the URL for the Learning Center:

<https://www.dtccllearning.com/learning/cmu/products/cmu-replatforming.html>

The CMU RTTM Web Quick Reference Guide has also been sent to the Super Access Coordinators appointed by your firm. It is designed for users who are familiar with current CMU Web and explains the features of the new system.

Members are reminded that while the functionality of the CMU RTTM Reports in CMU RTTM Web Report Center is not changing, there will be slight cosmetic changes on some of the reports. Members should not screen scrape these reports.

As the anticipated June implementation date approaches, Members will be required to access the new CMU RTTM Web **Production** environment to ensure access to the “Site Temporarily Unavailable” **Production** website. Additional Important Notices will be issued to remind Members to test accessing this site.

DTCC supports Internet Explorer 8 for CMU RTTM Web. New CMU Web testing will ensure your configuration works with new CMU RTTM Web and that your users can access the new system. Members using IE9 or IE10 to interface with new CMU RTTM Web may need to run in ‘Compatibility Mode’.

The current CMU RTTM Web system will no longer be available when the new system goes into production, which is planned to occur in June, 2014.

III. NEXT STEPS

Firms with an in house message interface to CMU RTTM should determine dates to conduct message and end of day MRO testing and send an email cmutesting@dtcc.com as outlined above.

Firms utilizing a service bureau should coordinate testing plans with their provider.

All firms are required to test new CMU RTTM Web. Ensure your firm’s Super Access Coordinator registers users for new CMU RTTM Web in both the Test (PSE) environment as well as Production. Email cmutesting@dtcc.com to arrange CMU RTTM Web test dates.

Additional information and the exact production date for the CMU RTTM rewrite will be provided in future Important Notices.

If you have any questions regarding this or other CMU RTTM services, please contact your Relationship Manager, CNS Operations at 888-382-2721 options 2, option 2, the Client Account Representative Team at 212-855-4270 option 1, or contact the undersigned at 212-855-7623 or efanning@dtcc.com.

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