

REGULATORY SERVICES DIVISION TPH Data Transmission Additional File Layouts for Submission on Request Basis

CFE Version 1.0 July 6, 2017

TABLE OF CONTENTS

Ι.	Purpose	
	File Requirements	
•••	A. Files Included	
	B. File Naming Convention	
	C. Field Headers	
III.	Format designated for a TPH that uses order messages for communication with the Exchange	4
IV.	Format designated for a TPH that uses quote messages for communication with the Exchange	12
V.	Fxamples	17

I. Purpose

This document contains a standard file formats for TPH data to be transmitted to CBOE Futures Exchange, LLC ("CFE") for regulatory processing pursuant to CFE Rule 501 and 502.

II. File Requirements

The requirement for the file format, file naming conventions, and field formats are described in this document.

- > Files provided to the Exchange should be comma delimited
- ➤ All files should be in the compressed GZIP format
- > This data provided by the firms will only be accessible to Regulatory staff
- > Files names will include the ICT number which will be provided as part of the request to the TPH

A. Files Included

The following standard data formats are included within this document (note that trade information is included in each of the files listed below):

File Description	Data File Type	
Orders	ORDERS	
Quotes	QUOTES	

Firms can submit one file for each file type listed above or provide separate file types for each front end system utilized by the firm.

B. File Naming Convention

A TPH must use a standard naming convention for all the audit trail files submitted to the Exchange. The file naming convention is as follows:

<TPH's Name>.<Data File Type>.<Production Date>.<ICT number>

TPH Name -->> firm name

DataFileType -->> as defined in table above under section II.A.

Production Date -- >> the Year, Month, and Day of the file's production, e.g 20171130 ICT Number -- >> ICT Number as identified on the request from the Exchange

Any addition to the naming convention of files should be added after ICT number.

C. File Headers

The first row should always be populated with the field/column names reflective of the most current version of the audit trail file layout. Applicable fields must be populated with the proper information. Values that are not applicable/not required, are to be set to null and include the comma delimiter. Any additional data fields should be included at the end of the file and the firm must provide a written explanation of additional information included.

III. Order Records Format designated for a TPH that uses order messages for communication with the Exchange.

The order record file should include all audit trail information associated to transactions originating from orders. In addition, please include in this file off-exchange transactions leaving order information blank.

Please note that the below requirements are for a post-production report that is to be submitted upon the CFE's request and should not be considered as complete for the purposes of the TPH's adherence with CFTC regulation. Furthermore, this format does not indicate how a TPH should maintain or store their front-end audit trail data, but is solely intended for the purpose of standardization of front-end audit trail records submitted to the Exchange. The Exchange will periodically update this format to include additional or remove information.

	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol	The CMI Protocol	Description	Format Notes	Message Direction
	1	CORREL_ID	Tags 11 or 41	User Assigned Id	The TPH's own Correlation Order ID or Master Order ID. The Order ID value designated by the TPH which links all related order messages together for a given order throughout its entire lifespan. This ID must be unique within each ExecBroker[76] executing, give-up, or clearing firm.	Format example: AAA0003-20141224	on request - direction to the Exchange
Order	2	ORDER_ID	Tag 37	Auction ID High and Auction ID Low; or Order ID High and Order ID Low	The Exchange Assigned Order ID value as assigned by the Exchange.	"OrderIdHigh:OrderIdLow" This information is populated on the incoming messages from the Exchange. Requested Format: 66312:435380005	on response - direction from the Exchange
0	3	CUST_ORD_ TIME			The Order Timestamp on the message from Customer. Date and Time of the processed message that was received from the Customer. Leave blank if the message originated from a direct connect market access customer.	Populate with Date and Time stamp reflective of the message sent from a non-direct connect customer. Time and Date stamp should reflect GMT. Requested Format: 20161223-21:10:46.000; if the Timestamp is in epoch time, in nanoseconds since epoch date (1 Jan 1970) please convert it to the requested format. Must be at least in millisecond precision.	on request - direction from the Customer

_	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol	The CMI Protocol	Description	Format Notes	Message Direction
	4	TPH_ORD_TI ME	Tag 60	Order Time	Order timestamp Date and Time the order is sent to the Exchange.	TPH's server time stamp. Time and Date stamp in GMT .	on request - direction to the Exchange
					For a direct connect market participant, please populate this field with the Time and Date stamp of the order record creation.	Requested Format: 20161223- 21:10:46.000; if the Timestamp is in epoch time, in nanoseconds since	
					For the order record originating from a non-direct connect customer, please populate this field with the Time and Date stamp of the instance when the customer's order was sent to the Exchange.	epoch date (1 Jan 1970) please convert it to the requested format. Must be at least in millisecond precision.	
						Must be at least in millisecond precision.	
	5	SYMBOL	Tag 55	Product Key	Product / Symbol The Exchange assigned code for the relevant instrument. Unique product identifier.	Requested Format: "VX", VX##, VU, VA; - conversion into the text format required. The Product Key field	on request - direction to the Exchange
						of the CMI protocol should reflect the symbol associated with the related product such as VX, VX##, VU, VA etc.	
Order	6	PROD_TYPE	Tag 167	Product Type	Contract type Product Type, leave blank if not populated.	Requested Formats FUT=Simple Order, MLEG=Multiple to designate complex order. /or/ O=Simple, 1=Strategy /or/ blank=Simple, 1=Strategy	on request - direction to the Exchange
	7	ORDER_TYPE	Tag 40	Price Type	Order Types	Requested Format: 1=Market, 2=Limit, 3=Stop, 4=Stop Limit, 5=Market on Close	on request - direction to the Exchange
	8	EXPR	Tag 200	Expiration Month Year; or combination of MaturityYear, MaturityMonth, and MaturityDay	Maturity Date This field provides the date of contract's maturity - month and year.	Requested Format: YYYYMMDD For calendar spreads (strategy orders) indicate all the sequential expirations for each of the respective legs. Requested Format	on request - direction to the Exchange
						for Spreads: i.e. June 2017 vs. September 2017 please populate values as follows 20170621-20140920.	

_	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol	The CMI Protocol	Description	Format Notes	Message Direction
Order	9	ACR_LOGIN	Tags 49, or 56	User Acronym /or/ Originator Acronym; (see User ID within the session logon)	CFE User Acronym / Login information CMI session login_CFE Under certain circumstances such as the establishment of a self-trade prevention feature, the TPH's acronym and login would differ and therefore under such circumstances whenever CFE User Acronym does not equal to the CFE login, please populate this field with CFE login value.	Requested Format AAA_CFE or AAAA_CFE http://cfe.cboe.com/ publish/CFEregcirc/C FERG14-011.pdf	Seek identical information that is being sent and received within the FIX tags 49 and 56. Example: ABC_CFE.
	10	EXEC_BROKE R	Tag 76	Executing Firm (Broker) number	Executing Firm (Broker) Code Executing Broker Number as assigned by the OCC.	The three digit numeric value associated with the clearing broker at the OCC. Requested Format "001" Link to the OCC Member Directory: http://www.optionsclearing.com/member ship/member-information/	on request - direction to the Exchange
	11	СМТА	Tag 439	CMTA Firm Number	The Give-Up Clearing Firm. Identifies the clearing firm to which the order, if executed, will be given-up to.	Leave blank if not applicable.	on request - direction to the Exchange

_	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol	The CMI Protocol	Description	Format Notes	Message Direction
	12	PRICE	Tag 44	Price; VPRICE for variance price	Original Order Price For limit and stop limit orders, the price that is being bid or offered. Price per contract – should be specified for all limit orders. Price should not be specified on market orders.	Requested Format: 19.50; 19.55; 16.85; 19.20	on request - direction to the Exchange
	13	QTY	Tag 38	Original Quantity; VSIZE for variance quantity	Original Order Quantity The number of contracts bid, offered.	Tag 38 represents the order quantity; Tag 437 represents the quantity traded with the ContraBroker.	on request - direction to the Exchange
Order	14	SIDE	Tag 54	Side /or/ Leg Side	Side Indicator (Buy / Sell or Debit/Credit for spreads) Designates whether the order instruction is either a bid or an offer order side.	Requested Formats: 1 = Buy; 2 = Sell; "D"= As Defined; "O"= Opposite for orders of type MLEG (strategies).	on request - direction to the Exchange
	15	ACCNT_TYPE	Tag 47	Order Origin Type	CBOE account type. For more info on this subject please refer to the CFE Regulatory Circular RG13-006	FIX protocol tag 47, Rule80A (AKA Order Capacity) <47> field, Origin Code Requested Format: "D", "V", "E", "F", "O", "M", "A", "G", "H", "C", "L". http://www.cfe.cboe .com/publish/CFEreg circ/CFERG13- 006.pdf	on request - direction to the Exchange
	16	OEO_ID	Tag 50	CMI1 – UserAssigned ID CMI2 – Clearing Info	Order Entry Operator ID ("OEO ID") identifier of a Natural Person or an Automated Trading System, who submitted the message or is responsible for its submission. A unique identifier at the clearing firm level of a Natural Person or an ATS signed for accessing the order entry system.	A link to the Order Entry Operator IDs requirements: http://www.cfe.cboe .com/publish/CFEreg circ/CFERG14- 023.pdf	on request - direction to the Exchange

_	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol	The CMI Protocol	Description	Format Notes	Message Direction
	17	SUB_ACCNT	Tag 440 or 1	Subaccount	The complete Clearing Firm Account Number /or/ a Give-up Account Number. The number of the account for which the order is being entered.	ABC123XYZ	on request - direction to the Exchange
Order	18	CONTINGEN CY	Tag 59	ContingencyType	Contingency TimeInForce, specifies how long the order is to remain in effect, blank in this tag is interpreted as DAY.	0 or Blank = Day; 1 = GTC; 2 = OPG (at the open); 3 = IOC (Immediate or CXL); 4 = FOK (Fill or Kill); 5 = Stop-Loss 6 = Stop-Limit	on request - direction to the Exchange
	19	SPECIAL_INS TRUCTION			Special instruction orders such as: Self-Match prevention, Iceberg, conceals the portion of the order that is submitted to the Exchange, Market-to-Limit, Weighted Average Types, Ghost, only released when the specified price is met or exceeded.	If applicable type, please differentiate between the Special Instruction Order Types. Furthermore, please provide CFE with the field descriptive information for every type and its corresponding designation.	These order instructions are platform enforced and are not necessarily communicated to the Exchange.
Trade	20	TRADE_ID	Tag 17	Auction ID High and Auction ID Low; Order ID High and Order ID Low	Exchange Assigned Trade ID A unique identifier value assigned to a trade record.	Requested Format: OrderldHigh:Orderld Low.TradeldHigh:Tra deldLow.Transaction SequenceNumber	on response - direction from the Exchange

_	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol	The CMI Protocol	Description	Format Notes	Message Direction
Trade	21	TRADE_TIME	Tag 52	Timestamp	Trade Time Stamp Time the execution report was created.	The Exchange's server time stamp. Time and Date stamp GMT. Requested Format: 20161223-21:10:46.000; if the Timestamp is in epoch time, in nanoseconds since epoch date (1 Jan 1970) please convert it to the requested format. Must be at least in millisecond precision.	on response - direction from the Exchange
Ти	22	TRADE_PRIC E	Tag 31 or 6; Tag 21050 for Variance Price	Traded Price	Trade Price The execution price of the transaction.	Trade price as specified on the message from the Exchange. Requested Format: 19.50; 19.55; 16.85; 19.20	on response - direction from the Exchange
	23	TRADE_QTY	Tag 32; Tag 21051 for Variance Size	Traded Qty	Traded Quantity Trade quantity on quote.	Last Sale Quantity.	on response - direction from the Exchange
	24	LEAVES_QTY	Tag 151	Leaves Qty	Leaves Quantity Amount of contracts remaining for further execution.	Example: valid values 0 - 100000000	on response - direction from the Exchange
Cancel / Cancel Replace Order	25	CANCL_ID	Tag 37	Auction ID High and Auction ID Low; or Order ID High and Order ID Low	Exchange assigned Order ID to a cancelled order. Cancelled order ID value as assigned by the Exchange.	"OrderIdHigh:OrderIdLow" This information is populated on the incoming messages from the Exchange. Requested Format: 66312:435380005	on response - direction from the Exchange

_	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol	The CMI Protocol	Description	Format Notes	Message Direction
	26	CNCL_TIME	Tag 60	Timestamp	Cancel / Cancel Replace Timestamp. GMT time and date the record was created.	Requested Format: 20161223-21:10:46.000; if the Timestamp is in epoch time, in nanoseconds since epoch date (1 Jan 1970) please convert it to the requested format.	on request - direction to the Exchange
Cancel / Cancel Replace Order	27	CANCL_QTY	Tag 84	Quantity To Cancel	Cancel Quantity Quantity Canceled on the order.	millisecond precision. Example: valid values 0 - 100000000	on response - direction to the Exchange
Cancel / Cance	28	NEW_PRICE	Tag 44	Price; VPRICE for variance price	New Replacement Price The new price being bid, offered.	The updated New Price for the replaced order. Requested Format: 19.50; 19.55; 16.85; 19.20	on request - direction to the Exchange
	29	NEW_QTY	Tag 38	Original Quantity; VSIZE for variance quantity	New Replacement Quantity The new number of contracts bid, offered.	The updated New Quantity for the replaced order. Example: valid values 0 - 100000000	on request - direction to the Exchange
	30	EXEC_REF_ID	Tag 19	Auction ID High and Auction ID Low; Order ID High and Order ID Low	Used to refer to the Execution ID of the previous fill Execution Report that is being busted/rejected.	Requested Format: "TradelDHigh:Tradel DLow" Requested Format: 65806:244080099	on response - direction from the Exchange
Bust / Reject Order	31	BUST_REJ_TI ME	Tag 52	Timestamp	Date and Time stamp of busted/rejected order.	Date and Time stamp in GMT. Requested Format: 20161223-21:10:46.000; if the Timestamp is in epoch time, in nanoseconds since epoch date (1 Jan 1970) please convert it to the requested format. Must be at least in millisecond precision. Must be at least in millisecond precision.	on response - direction from the Exchange

IV. Format designated for a TPH that uses quote messages for communication with the Exchange.

The quote record file should include all audit trail information associated to transactions originating from quotes.

Please note that the below requirements are for a post-production report that is to be submitted upon the CFE's request and should not be considered as complete for the purposes of the TPH's adherence with CFTC regulation. Furthermore, this format does not indicate how a TPH should maintain or store their front-end audit trail data, but is solely intended for the purpose of standardization of front-end audit trail records submitted to the Exchange. The Exchange will periodically update this format to include additional or remove information.

_	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol hints	The CMI Protocol hints	Description	Format Notes	Message Direction hits
	1	CORREL_ID	Tags 11 or 41	User Assigned Id	The TPH's own Correlation Quote ID or Master ID. The ID value designated by the TPH which links all related order messages together for a given quote throughout its entire lifespan.	Example Format: AAA0003- 20141224	on request - direction to the Exchange
luote	2	NEW_DATE_TIM E	Tag 52 or 60		Date when the quote was entered.	The Exchange's server time stamp. Time and Date stamp in GMT. Requested Format: 20161223-21:10:46.000; if the Timestamp is in epoch time, in nanoseconds since epoch date (1 Jan 1970) please convert it to the requested format. Must be at least in millisecond precision.	on request - direction to the Exchange
New Quote	3	ACR_LOGIN	Tags 49, or 56	User Acronym /or/ Originator Acronym; (see User ID within the session logon)	CFE User Acronym / Login information CMI session is login_CFE. Under certain circumstances such as establishment of self-trade prevention feature, the TPH's acronym and login would differ and therefore under such circumstances whenever CFE User Acronym does not equal to the CFE login, please use the CFE login information as the value to be populated within this field.	Seek identical information on the FIX tags 49 and 56. Example: ABC_CFE. Requested Format: AAA_CFE or AAAA_CFE http://cfe.cboe.com/publish/C FEregcirc/CFERG14-011.pdf	FIX seek identical information that is being populated within tags 49, 56 For CMI seek user ID information populated within the logon session. Example: ABC_CFE
	4	OEO_ID	Tag 50	CMI1 - UserAssign ed ID; CMI2 - Clearing Info	Order Entry Operator ID ("OEO ID") A unique identifier assigned to every individual for accessing the order entry system. (FIX tag 50)	Tag 50. Link to Order Entry Operator IDs requirements: http://www.cfe.cboe.com/pub lish/CFEregcirc/CFERG14- 023.pdf	on request - direction to the Exchange

	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol hints	The CMI Protocol hints	Description	Format Notes	Message Direction hits
	5	EXEC_BROKER	Tag 76	Executing Firm (Broker) number	Executing Firm (Broker) Executing Broker Number as assigned by the OCC.	The three digit numeric value associated with the clearing broker at the OCC. Requested Format "001" Link to the OCC Member Directory: http://www.optionsclearing.co m/membership/member-information/	on request - direction to the Exchange
	6	СМТА	Tag 439	CMTA Firm Number	Give-Up to Clearing Firm. Identifies the clearing member firm to which the order, if executed, will be given-up to.	Leave blank if not applicable.	on request - direction to the Exchange
New Quote	7	SUB_ACCNT	Tag 440 or 1	Subaccount	The complete Clearing Firm Account Number /or/ Give-up Account Number. The number of the account for which the order is being entered. This designator must be accurate and must reflect a valid account number on the books of the Clearing Firm.	If different from what is sent, please use the Firm's complete account number as reflected on the clearing firm statement.	on request - direction to the Exchange
	8	SYMBOL	Tag 55	Product Key	Product / Symbol Exchange assigned code for the relevant instrument; Unique product identifier.	Requested Format: "VX", VX##, VU, VA; - conversion into text format required, the Product Key field of the CMI protocol should reflect the symbol associated with the related product such as VX, VX##, VU, VA etc.	on request - direction to the Exchange
	9	EXPR	Tag 200	Expiration Month Year; or combinatio n of MaturityYe ar, MaturityM onth, and MaturityDa y	Maturity Date This field provides the date of contract's maturity - month and year (used for standardized futures).	Requested Format: YYYYMMDD For calendar spreads indicate the respective month expirations. Requested Format i.e. for June 2017 vs. September 2017 please populate cells as follows 20170621-20140920.	on request - direction to the Exchange
	10	BID_PRICE	132	Bid Price	Bid price of product quoted by the trader.	18.80	on request - direction to the Exchange

	Α	В	С	D	E	F	G
Section	Position	Field Name	The FIX Protocol hints	The CMI Protocol hints	Description	Format Notes	Message Direction hits
a	11	BID_QUANTITY	134	Bid Quantity	Quantity of product quoted by the trader at BID_PRICE.	10	on request - direction to the Exchange
New Quote	12	ASK_PRICE	133	Ask Price	Ask price of product quoted by the trader.	18.90	on request - direction to the Exchange
	13	ASK_QUANTITY	135	Ask Quantity	Quantity of product quoted by the trader at ASK_PRICE.	20	on request - direction to the Exchange
	14	FILL_DATE_TIME	52; 60		Date when the quote was Filled.		on response - direction from the Exchange
	15	TRADE_ID	17	Trade ID High; Trade ID Low	Unique identifier of the trade associated with the FILLED quote.	4339706681	on response - direction from the Exchange
Filled	16	TRADE_PRICE	31	Traded Price	Trade price on quote.	32.6	on response - direction from the Exchange
	17	TRADE_QUANTIT Y	32	Traded Qty	Trade quantity on quote.	10	on response - direction from the Exchange
	18	REMAINING_QU ANTITY	151	Leaves Qty	Quote quantity remaining on the quote after the trade.	0	on response - direction from the Exchange
	19	UPDATED_ DATE_TIME	52; 60		Date when the quote was updated	18.15	on request - direction to the Exchange
te	20	UPDATED_BID_P RICE	132	Bid Price	Bid price of product quoted by the trader	10	on request - direction to the Exchange
Updated Quote	21	UPDATED_BID_Q UANTITY	134	Bid Quantity	Quantity of product quoted by the trader at BID_PRICE.	20.10	on request - direction to the Exchange
ďn	22	UPDATED_ASK_P RICE	133	Ask Price	Ask price of product quoted by the trader.	19.20	on request - direction to the Exchange
	23	UPDATED ASK_QUANTITY	135	Ask Quantity	Quantity of product quoted by the trader at ASK_PRICE.	10	on request - direction to the Exchange
Bust / Rejected Quote	24	BUST_REJ_TIME	Tag 52	Timestamp	Date and Time stamp of busted/rejected order.	Date and Time stamp in GMT. Requested Format: 20161223- 21:10:46.000; if the Timestamp is in epoch time, in nanoseconds since epoch date (1 Jan 1970) please convert it to the requested format. Must be at least in millisecond precision.	on response - direction from the Exchange
Bust / i	25	EXEC_REF_ID	Tag 19	Auction ID High and Auction ID Low; Order ID High and Order ID Low	Used to refer to the Execution ID of the previous fill Execution Report that is being busted/rejected.	Requested Format: "TradeIDHigh:TradeIDLow" Example: 65806:244080099	on response - direction from the Exchange

V. Examples in Text Format

See below for examples of formats for audit trail records provided to CFE.

A. Filled Order			Order								,	Trade				Cancel \ Can	ol Rouloso			Bust \ Reject
1 2 3	4 5 6	7 8	9	10	11 12 13	14 15	16 17	18	19	20	21	22	23	24	25	26	27	28	29	30 31
CORREL_ID ORDER_ID CUST_ORD_TIME	TPH_ORD_TIME SYMBOL PROD_TYP	PE ORDER_TYPE EXPR	ACR_LOGIN	EXEC_BROKER	CMTA PRICE QTY		OEO_ID SUB_ACCN	T CONTINGENCY	SPECIAL_INSTRUCTION	TRADE_ID	TRADE_TIME	TRADE_PRICE	TRADE_QTY	LEAVES_QTY	CANCL_ID	CNCL_TIME	CANCL_QTY	NEW_PRICE	NEW_QTY EXE	C_REF_ID BUST_REJ_TIME
AAA-201224 66312:435380005	20171223-21:10:46.001 VX FUT	2 20171220	ABC_CFE	002	700 15.50 1	1 F	A123 1234567	В 0		62212:865380125	20171223-21:10:46.008	15.45	1							
B. Filled Order (two partial fills)			Order									Trade				Cancel \ Can	el Replace			Bust \ Reject
1 2 3	4 5 6	7 8	9	10	11 12 13	14 15	16 17	18	19	20	21	22	23	24	25	26	27	28	29	30 31
CORREL_ID ORDER_ID CUST_ORD_TIME	TPH_ORD_TIME SYMBOL PROD_TYP	PE ORDER_TYPE EXPR	ACR_LOGIN	EXEC_BROKER	CMTA PRICE QTY	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN	T CONTINGENCY	SPECIAL_INSTRUCTION	TRADE_ID	TRADE_TIME	TRADE_PRICE	TRADE_QTY	LEAVES_QTY	CANCL_ID	CNCL_TIME	CANCL_QTY	NEW_PRICE	NEW_QTY EXE	C_REF_ID BUST_REJ_TIME
AAA-201224 66312:435380005	20171223-21:10:46.001 VX FUT		ABC_CFE		15.50 10		A123 1234567			62212:865380125			5	5						
AAA-201224 66312:435380005	20171223-21:10:46.001 VX FUT	2 20171220	ABC_CFE	700	15.50 10	1 0	A123 1234567	B 1		65188:415390189	20171223-21:10:46.009	15.50	5							
C. Filled Order (a partial fill and a cancel)																				
c: Timed order (a partial fill and a carree)		-	Order									Trade				Cancel \ Can	el Replace			Bust \ Reject
1 2 3	4 5 6	7 8	9	10	11 12 13	14 15	16 17	18	19	20	21	22	23	24	25	26	27	28	29	30 31
CORREL_ID ORDER_ID CUST_ORD_TIME							OEO_ID SUB_ACCN		SPECIAL_INSTRUCTION		TRADE_TIME	TRADE_PRICE		LEAVES_QTY	CANCL_ID	CNCL_TIME	CANCL_QTY	NEW_PRICE	NEW_QTY EXE	C_REF_ID BUST_REJ_TIME
AAA-201224 66312:435380005 AAA-201224 66312:435380005	20171223-21:10:46.001 VX 0 20171223-21:10:46.001 VX 0		ABC_CFE ABC_CFE	700 700	15.50 10 15.50 10		A123 1234567 A123 1234567			62212:865380125	20171223-21:10:46.008	15.50	5	5	25833:1548115715	20171223-21:10:47.099	_	\longleftarrow		
AAA-201224 66312:435380005	20171223-21:10:46:001 VX 0	2 201/1220	ABC_CFE	700	15.50 10	1 0	A123 1234507	5 1				1			25833:1548115/15	20171223-21:10:47.099	3			
D. Cancel/Replace Order (updated price)																				
			Order									Trade				Cancel \ Can	el Replace			Bust \ Reject
1 2 3	4 5 6	7 8	9		11 12 13		16 17	18	19	20	21	22	23	24	25	26	27	28	29	30 31
CORREL_ID ORDER_ID CUST_ORD_TIME AAA-201224 66312:435380005	TPH_ORD_TIME	PE ORDER_TYPE EXPR 2 20171220	ACR_LOGIN ABC CFE	EXEC_BROKER 700	CMTA PRICE QTY 15.50 10		OEO_ID SUB_ACCN A123 1234567		SPECIAL_INSTRUCTION	TRADE_ID 62212:865380125	TRADE_TIME 20171223-21:10:46.008	TRADE_PRICE 15.50	TRADE_QTY 5	LEAVES_QTY	CANCL_ID	CNCL_TIME	CANCL_QTY	NEW_PRICE	NEW_QTY EXE	C_REF_ID BUST_REJ_TIME
AAA-201224 66312:435380005 AAA-201224 66312:435380005	20171223-21:10:46.001 VX FUT 20171223-21:10:46.001 VX FUT	2 201/1220 2 20171220	ABC_CFE	700	15.50 10	1 0	A123 1234567	B 1		02212.805380125	201/1225-21:10:40.008	13.50	3	3	25833:1548115715	20171223-21:10:47.099	1	16.00	-	<u> </u>
AAA-201224 54622:435381234	20171223-21:11:49.234 VX FUT		ABC_CFE		16.00 5	1 0	A123 1234567	B 1		85432:125370165	20171223-21:11:50.123	16.00	5							
	-					•	•					•								•
E. Cancel Replace Order (updated quantity)																				
			Order									Trade				Cancel \ Can				Bust \ Reject
1 2 3	4 5 6	7 8	9		11 12 13			18	19	20	21	22	23	24	25	26	27	28	29	30 31
CORREL_ID ORDER_ID CUST_ORD_TIME AAA-201224 66312:435380005	TPH_ORD_TIME	PE ORDER_TYPE EXPR 2 20171220	ACR_LOGIN ABC CFE	700	15.50 10		OEO_ID SUB_ACC! A123 1234567		SPECIAL_INSTRUCTION	TRADE_ID 62212:865380125	TRADE_TIME 20171223-21:10:46.008	TRADE_PRICE 15.50	TRADE_QTY 5	LEAVES_QTY	CANCL_ID	CNCL_TIME	CANCL_QTY	NEW_PRICE	NEW_QIY EXE	C_REF_ID BUST_REJ_TIME
AAA-201224 66312:435380005	20171223-21:10:46:001 VX FUT		ABC_CFE	700	15.50 10					02212.003300123	20171223-21.10.40.008	13.30	,		25833:1548115715	20171223-21:10:47.099	-	\vdash	15	
AAA-201224 54622:435381234	20171223-21:11:49.234 VX FUT		ABC_CFE	700		1 0				85432:125370165	20171223-21:11:50.123	15.50	15							
•																				
F. Filled Strategy Order			Order																	
	4 5 6		Order	10	11 12 13	14 15	16 17	18	1 40	20	71	Trade 22	23	24	25	Cancel \ Can	el Replace	28	29	Bust \ Reject
CORREL ID ORDER ID CUST ORD TIME	TPH ORD TIME SYMBOL PROD TYP	PE ORDER TYPE EXPR	ACR LOGIN				OEO ID SUB ACCN		SPECIAL INSTRUCTION	TRADE ID	TRADE TIME			LEAVES QTY	CANCL ID	CNCL TIME	CANCL QTY		NEW QTY EXE	
AAA-201224 66312:435380005	20171023-21:10:46.001 VX MLEG	2 20171115-201712	20 ABC_CFE	700	0.75 10	F	A123 1234567	B 1	_	62212:865380125	20171023-21:11:50.123		10							
AAA-201224 66312:435380005	20171023-21:10:46.001 VX MLEG		ABC_CFE	700	15.25 10		A123 1234567			74431:885370100			10							
AAA-201224 66312:435380005	20171223-21:10:46.001 VX MLEG	2 20171220	ABC_CFE	700	14.50 10	0 F	A123 1234567	B 1		85432:125370165	20171023-21:11:50.123	14.50	10							
G. Filled Strategy Order (two partial fills)																				
(11111111111111111111111111111111111111																				
1 2 3			Order									Trade				Cancel \ Can	el Replace			Bust \ Reject
CORREL ID ORDER ID CUST ORD TIME	4 5 6	7 8	Order 9	10	11 12 13	14 15	16 17	18	19	20	21	Trade 22	23	24	25	Cancel \ Canc	tel Replace	28	29	Bust \ Reject
	TPH_ORD_TIME SYMBOL PROD_TYP	7 8 PE ORDER_TYPE EXPR	9 ACR_LOGIN	EXEC_BROKER	CMTA PRICE QTY	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN	T CONTINGENCY	19 SPECIAL_INSTRUCTION	TRADE_ID	21 TRADE_TIME	22 TRADE_PRICE	TRADE_QTY	24 LEAVES_QTY	25 CANCL_ID	Cancel \ Cancel \ Cancel \ Cancel \ Cancel \ Cancel \ CNCL_TIME			29 NEW_QTY EXE	
AAA-201224 66312:435380005	TPH_ORD_TIME	7 8 PE ORDER_TYPE EXPR 2 20171115-201712	9 ACR_LOGIN 120 ABC_CFE	EXEC_BROKER 700	CMTA PRICE QTY 0.75 10	SIDE ACCNT_TYPE F	OEO_ID SUB_ACCN A123 1234567	CONTINGENCY B 1	19 SPECIAL_INSTRUCTION	TRADE_ID 62212:865380125	21 TRADE_TIME 20171023-21:11:50.123	22 TRADE_PRICE 0.75				26	27		29 NEW_QTY EXE	30 31
	TPH_ORD_TIME	7 8 PE ORDER_TYPE EXPR 2 20171115-201712 2 20171115	9 ACR_LOGIN 220 ABC_CFE ABC_CFE	EXEC_BROKER	CMTA PRICE QTY 0.75 10 15.25 10	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN A123 12345673 A123 12345673	CONTINGENCY B 1 B 1	19 SPECIAL_INSTRUCTION	TRADE_ID	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123	22 TRADE_PRICE 0.75 15.25	TRADE_QTY			26	27		29 NEW_QTY EXE	30 31
AAA-201224 66312:435380005 AAA-201224 66312:435380005	TPH_ORD_TIME	7 8 PE ORDER_TYPE EXPR 2 20171115-201712 2 20171120 2 20171120	9 ACR_LOGIN 120 ABC_CFE ABC_CFE ABC_CFE	700 700	CMTA PRICE QTY 0.75 10	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN A123 1234567	CONTINGENCY B	19 SPECIAL_INSTRUCTION	TRADE_ID 62212:865380125 74431:885370100	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123	22 TRADE_PRICE 0.75 15.25 14.50	TRADE_QTY 5 5	LEAVES_QTY 5 5		26	27		29 NEW_QTY EXE	30 31
AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005	TPH_ORD_TIME SYMBOL PROD_TYP 20171023-21:10-46.001 VX MLEG	7 8 PE ORDER_TYPE EXPR 2 20171115-201712 2 2017112 2 2017112 2 2017112 2 20171115 2 2 20171115	9 ACR_LOGIN 120 ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE	700 700 700 700 700 700 700	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN A123 1234567 A123 1234567 A123 1234567 A123 1234567 A123 1234567	T CONTINGENCY B 1 B 1 B 1 B 1 B 1	19 SPECIAL INSTRUCTION	TRADE_ID 62212:865380125 74431:885370100 85432:125370165 46111:865380128 34885:885370101	21 TRADE_TIME : 20171023-21:11:50.123 20171023-21:11:50.123 : 20171023-21:11:50.123 : 20171023-21:12:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25	TRADE_QTY 5 5 5 5 5 5 5	LEAVES_QTY 5 5		26	27		29 NEW_QTY EXE	30 31
AAA-201224 66312-435380005 AAA-201224 66312-435380005 AAA-201224 66312-435380005 AAA-201224 66312-435380005	TPH_ORD_TIME SYMBOL PROD_TYP 20171023-21:10-46.001 VX MLEG 20171023-21:10-46.001 VX MLEG 20171023-21:10-46.001 VX MLEG 20171223-21:10-46.001 VX MLEG 20171023-21:10-46.001 VX MLEG	7 8 PE ORDER_TYPE EXPR 2 20171115-201712 2 2017112 2 2017112 2 2017112 2 20171115 2 2 20171115	9 ACR_LOGIN 120 ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE	700 700 700 700 700	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN A123 1234567 A123 1234567 A123 1234567 A123 1234567	T CONTINGENCY B 1 B 1 B 1 B 1 B 1	19 SPECIAL_INSTRUCTION	TRADE_ID 62212:865380125 74431:885370100 85432:125370165 46111:865380128 34885:885370101	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25	TRADE_QTY 5 5 5 5 5	LEAVES_QTY 5 5		26	27		29 NEW_QTY EXE	30 31
AA-201224 66312-43580005	TPH_ORD_TIME SYMBOL PROD_TYP 20171023-21:10-46.001 VX MLEG	7 8 PE ORDER_TYPE EXPR 2 20171115-201712 2 2017112 2 2017112 2 2017112 2 20171115 2 2 20171115	9 ACR_LOGIN 120 ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE	700 700 700 700 700 700 700	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN A123 1234567 A123 1234567 A123 1234567 A123 1234567 A123 1234567	T CONTINGENCY B 1 B 1 B 1 B 1 B 1	19 SPECIAL_INSTRUCTION	TRADE_ID 62212:865380125 74431:885370100 85432:125370165 46111:865380128 34885:885370101	21 TRADE_TIME : 20171023-21:11:50.123 20171023-21:11:50.123 : 20171023-21:11:50.123 : 20171023-21:12:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25	TRADE_QTY 5 5 5 5 5 5 5	LEAVES_QTY 5 5		26	27		29 NEW_QTY EXE	30 31
AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005 AAA-201224 66312:435380005	TPH_ORD_TIME SYMBOL PROD_TYP 20171023-21:10-46.001 VX MLEG	7 8 2 ORDER_TYPE EXPR 2 20171115-201712. 2 20171115-201712. 2 20171115 2 20171115-201712 2 20171115-201712 2 20171115-201712 2 20171115-201712 3 20171120	9 ACR_LOGIN 120 ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE ABC_CFE	700 700 700 700 700 700 700	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN A123 1234567 A123 1234567 A123 1234567 A123 1234567 A123 1234567	T CONTINGENCY B 1 B 1 B 1 B 1 B 1	19 SPECIAL INSTRUCTION	TRADE_ID 62212:865380125 74431:885370100 85432:125370165 46111:865380128 34885:885370101	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:12:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25	TRADE_QTY 5 5 5 5 5 5 5	LEAVES_QTY 5 5		26 CNCL_TIME	27 CANCL_QTY		29 NEW_QTY EXE	30 31 IC_REF_ID BUST_REJ_TIME
AA-201224 66312-43580005	TPH_ORD_TIME SYMBOL PROD_TYP 20171023-21:10-46.001 VX MLEG	7 8 2 ORDER_TYPE EXPR 2 20171115-201712. 2 20171115-201712. 2 20171115 2 20171115-201712 2 20171115-201712 2 20171115-201712 2 20171115-201712 3 20171120	9	EXEC BROKER 700 700 700 700 700 700 700 700 100	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10 14.50 10 15.25 10 15.25 10 14.50 10	SIDE ACCNT_TYPE	OEO_ID SUB_ACCN A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567.	IT CONTINGENCY 8 1 8 1 8 1 8 1 8 1 8 1 8 1 1 8 1	19 SPECIAL INSTRUCTION 19	TRADE_ID 62212:865380125 74431:88570100 85432:125370165 46111:865380128 34885:885370101 12348:125370888	21 TRADE_TIME 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:12:51.235 2017/023-21:12:51.235 2017/023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50	TRADE_QTY 5 5 5 5 5 5 5 5 5 23	LEAVES_QTY		26	27 CANCL_QTY	NEW_PRICE	29	30 31 C_REF_ID BUST_REJ_TIME Bust_Reject 30 31
AA-301224 66312-43580005 AA-301224 66312-43580005 AA-301224 66312-43580005 AA-301224 66312-43580005 AA-301224 66312-43580005 AA-301224 66312-43580005 BA-301224 66312-43580005 BA-301224 66312-43580005 BB-301224 66312-43580005 BB-30124 66312-45800005 BB-30124 66312-45800000000000000000000000000000	THI ORD TIME SYMBOL PROD TYPE 20171023-21:10-46.001 VX MLEG 70171023-21:10-46.001 VX MLEG 20171023-21:10-46.001 VX MLEG	7 8 70 ORDER TYPE CRYP 2 20171115-031712 2 20171115 2 20171115 2 20171120 2 2017115 2 2 2017115 2 2 2017115 2 2 2017115 2 8 C 7 8 PE ORDER TYPE EXPR	9	EXEC BROKER 700 700 700 700 700 700 700 100 EXEC BROKER	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10 14.50 10 15.25 10 14.50 10	SIDE ACCNT_TYPE D F O F D F D F D F D F D ACCNT_TYPE	OEO_ID SUB_ACCC A123 1234567 A123 1234567 A123 1234567 A123 1234567 A123 1234567 A123 1234567 16 17 OEO_ID SUB_ACCC	IT CONTINGENCY 8 1 1 8 1 1 8 1 1 8 1 1 8 1 1 8 1 1 8 1 1 8 1 1 CONTINGENCY	19 SPECIAL INSTRUCTION 19 19 SPECIAL INSTRUCTION	TRADE_ID 62212:865380125 74431:885370100 85432:125370165 46111:865380128 34885:885370101 12348:125370888	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:12:51.235 20171023-21:12:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50	TRADE_QTY 5 5 5 5 5 5 5 5 5 23	LEAVES_QTY 5 5 5	CANCL_ID 25 CANCL_ID	26 CNC_TIME Cancel\Can 26 CNC_TIME	27 CANCL_QTY	NEW_PRICE	29	30 31 C_REF_ID BUST_REJ_TIME Bust \ Reject
AAA-201224 66312-435380005 N. Strategy Order (cancel) 1 2 3 CORREL_ID 0RDR_ID CUST_ORD_TIME AAA-201224 66312-435380005	THE ORD THAT SYMBOL PROD TYP 2017/1023-21:10-46-001 VX MALEG 2017/1023-21:10-46-001 VX VX VX MALEG 2017/1023-21:10-46-001 VX VX MALEG 2017/1023-21:10-46-001 VX VX VX MALEG 2017/1023-21:10-46-001 VX VX VX MALEG 2017/1023-21:10-46-001 VX VX MALEG 2017/1023-21:1	7 S 2 ORDER_TYPE EXPR 2 20171115-201712 2 20171115-201712 2 20171115 2 2 20171115 2 2 20171115 2 2 20171115 2 2 20171120 7 8 PE ORDER_TYPE EXPR 2 20171115-201712	9 ACR_LOGIN ABC_CFE	EXEC_BROKER 700 700 700 700 700 700 700 10 EXEC_BROKER 700	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10 14.50 10 15.25 10 14.50 10 CMTA PRICE QTY 0.75 10	SIDE ACCNT_TYPE	OEO ID SUB ACCO A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567.	IT CONTINGENCY 1	19	TRADE_ID 62212:865380125 74431:88570100 85432:125370165 46111:865380128 34885:885370101 12348:125370888	21 TRADE_TIME 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:12:51.235 2017/023-21:12:51.235 2017/023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50	TRADE_QTY 5 5 5 5 5 5 5 5 5 23	LEAVES_QTY	25 CANCL_ID 62212:865380125	26 CNCL_TIME Cancel\Can 26 CNCL_TIME 27 27 27 27 27 27 27 27 27 27 27 27 27	27 CANCL_QTY	NEW_PRICE	29	30 31 C_REF_ID BUST_REJ_TIME Bust_Reject 30 31
AA-301224 6812-43580005 B. Strategy Order (cancel) 1 2 3 CORREL D ORDER ID CUST_ORD_TIME AA-301224 68312-43580005 AA-301234 68312-43580005	TPH_ORD_TIME SYMBOL PROD_TYP 20171073-21:10-46.001 VX MLEG	7 8 2 ORDER TYPE CRPR 2 2 20171115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 20171120 2 2 20171120 2 2 20171120 C	9 ACR_LOGIN 220 ABC_CFE ACR_LOGIN ACR_LOGIN ACR_LOGIN ACR_LOGIN ACR_CFE ABC_CFE ABC_CFE ABC_CFE	EXEC_BROKER 700 700 700 700 700 700 700 10 EXEC_BROKER 700 700	CMTA PRICE QTV 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10 14.50 10 15.25 10 14.50 10 11 12 13 CMTA PRICE QTV 0.75 10 15.25 10	SIDE ACCNT_TYPE	OEO ID SUB ACCF A123 1234567.	TT CONTINGENCY 1 8 1 8 1 8 1 8 1 8 1 8 1 1 1 8 1 CONTINGENCY 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	19	TRADE_ID 62212:865380125 74431:88570100 85432:125370165 46111:865380128 34885:885370101 12348:125370888	21 TRADE_TIME 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:12:51.235 2017/023-21:12:51.235 2017/023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50	TRADE_QTY 5 5 5 5 5 5 5 5 5 23	LEAVES_QTY	25 CANCL_ID 6212:865380125 74431:885370100	26 CNG_TIME Cancel \ Can. Cancel \ Can. Can. Com.	27 CANCL_QTY	NEW_PRICE	29	30 31 C_REF_ID BUST_REJ_TIME Bust_Reject 30 31
AAA-201224 66312-435380005 N. Strategy Order (cancel) 1 2 3 CORREL_ID 0RDR_ID CUST_ORD_TIME AAA-201224 66312-435380005	THE ORD THAT SYMBOL PROD TYP 2017/1023-21:10-46-001 VX MALEG 2017/1023-21:10-46-001 VX VX VX MALEG 2017/1023-21:10-46-001 VX VX MALEG 2017/1023-21:10-46-001 VX VX VX MALEG 2017/1023-21:10-46-001 VX VX VX MALEG 2017/1023-21:10-46-001 VX VX MALEG 2017/1023-21:1	7 8 2 ORDER TYPE CRPR 2 2 20171115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 20171120 2 2 20171120 2 2 20171120 C	9 ACR_LOGIN ABC_CFE	EXEC_BROKER 700 700 700 700 700 700 700 10 EXEC_BROKER 700	CMTA PRICE QTY 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10 14.50 10 15.25 10 14.50 10 CMTA PRICE QTY 0.75 10	SIDE ACCNT_TYPE	OEO ID SUB ACCO A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567. A123 1234567.	TT CONTINGENCY 1 8 1 8 1 8 1 8 1 8 1 8 1 1 1 8 1 CONTINGENCY 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	19	TRADE_ID 62212:865380125 74431:88570100 85432:125370165 46111:865380128 34885:885370101 12348:125370888	21 TRADE_TIME 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:12:51.235 2017/023-21:12:51.235 2017/023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50	TRADE_QTY 5 5 5 5 5 5 5 5 5 23	LEAVES_QTY	25 CANCL_ID 62212:865380125	26 CNG_TIME Cancel \ Can. Cancel \ Can. Can. Com.	27 CANCL_QTY	NEW_PRICE	29	30 31 C_REF_ID BUST_REJ_TIME Bust_Reject 30 31
AA-301224 6812-43580005 B. Strategy Order (cancel) 1 2 3 CORREL D ORDER ID CUST_ORD_TIME AA-301224 68312-43580005 AA-301234 68312-43580005	TPH_ORD_TIME SYMBOL PROD_TYP 20171073-21:10-46.001 VX MLEG 2017107-21:10-46.001 VX MLEG 2017107-	7 8 20 ORDER_TYPE EXPR 2 20171115-201712 2 20171115-201712 2 20171120 2 20171115 2 2 20171120 2 2 20171120 2 2 20171120 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171135-201712 2 2 20171135-201712 2 2 20171135-201712	9 ACR LOGIN ABC_CFE	EXEC_BROKER 700 700 700 700 700 700 700 10 EXEC_BROKER 700 700	CMTA PRICE QTV 0.75 10 15.25 10 14.50 10 0.75 10 15.25 10 14.50 10 15.25 10 14.50 10 11 12 13 CMTA PRICE QTV 0.75 10 15.25 10	SIDE ACCNT_TYPE	OEO ID SUB ACCF A123 1234567.	TT CONTINGENCY 1 8 1 8 1 8 1 8 1 8 1 8 1 1 1 8 1 CONTINGENCY 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	19	TRADE_ID 62212:865380125 74431:88570100 85432:125370165 46111:865380128 34885:885370101 12348:125370888	21 TRADE_TIME 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:11:50.123 2017/023-21:12:51.235 2017/023-21:12:51.235 2017/023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50	TRADE_QTY 5 5 5 5 5 5 5 5 5 23	LEAVES_QTY	25 CANCL_ID 6212:865380125 74431:885370100	26 CNG_TIME Cancel \ Can. Cancel \ Can. Can. Com.	27 CANCL_QTY	NEW_PRICE	29	30 31 C_REF_ID BUST_REJ_TIME Bust_Reject 30 31
AA-301224	TPH_ORD_TIME SYMBOL PROD_TYP 20171073-21:10-46.001 VX MLEG 2017107-21:10-46.001 VX MLEG 2017107-	7 8 20 ORDER_TYPE EXPR 2 20171115-201712 2 20171115-201712 2 20171120 2 20171115 2 2 20171120 2 2 20171120 2 2 20171120 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171135-201712 2 2 20171135-201712 2 2 20171135-201712	9 ACR_LOGIN 220 ABC_CFE ACR_LOGIN ACR_LOGIN ACR_LOGIN ACR_LOGIN ACR_CFE ABC_CFE ABC_CFE ABC_CFE	EXEC BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTV 075 115.25 10 15.25 10 15.25 10 15.25 10 15.25 10 15.25 10 15.25 10 15.25 10 15.25 10 14.50 10 15.25 10 14.50 10 15.25 10 15.25 10 15.25 10 15.25 10	SIDE ACCNT_TYPE	GEO ID SUB ACCC	TT CONTINGENCY 1 8 1 8 1 8 1 8 1 8 1 8 1 1 1 8 1 CONTINGENCY 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	19	TRADE_ID 62212:865380125 74431:88570100 85432:125370165 46111:865380128 34885:885370101 12348:125370888	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:125:1235 20171023-21:25:1235 20171023-21:25:1235 20171023-21:125:1235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50	TRADE_QTY 5 5 5 5 5 5 5 5 5 23	LEAVES_QTY	25 CANCL_ID 6212:865380125 74431:885370100	26 CNG_TIME Cancel \ Can. Cancel \ Can. Can. Com.	cel Replace 27 CANCI_QTY cel Replace 27 CANCI_QTY 10 10 10 10 cel Replace	NEW_PRICE	29	30 31 C_REF_IO BUST_REI_TIME Bust \ Roject 30 31 C_REF_IO BUST_REI_TIME
AA-201224 66312-45380005 AA-201224 66312-45380005 AA-201224 66312-43380005 AA-201224 66312-43380005 AA-201224 66312-43380005 AA-201224 66312-43380005 AA-201224 66312-435380005 AA-201224 6312-435380005	THY ORD THME SYMBOL PROD TYP 20171023-21:10-46.001 VX MLEG 2017102	7 8 20 ORDER_TYPE EXPR 2 2 2017115-201712 2 2017115 2 2 2017115 2 2 2017115 2 2 2017115 2 2 2017115 2 2 20171220	9 ACR LOGIN ABC_CFE ABC_CFE	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTV 075 15.25 10 15.25 10 14.50 10 15.25 10 14.50 10 11.1 12 13 CMTA PRICE QTV 11.1 12.1 10 14.50 10	SIDE ACCNT, TYPE	OEO ID SUB_ACC.	IT CONTINGENCY 5 1 1 5 1 1 5 1 1 5 1 1 5 1 1 5 1 1 5 1 1 5 1 1 5 1 1 1 5 1 1 1 5 1	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 74431:885370105 85432:25370165 46111:855370165 34885:885370101 12348:125370888	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:21:51.235 20171023-21:21:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 115.25 14.50 0.75 15.25 14.50 Trade 22 TRADE_PRICE Trade 22	TRADE_QTY 5 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_JD 25 CANCL_JD 62121.865380125 74431.885370100 85432:125370165	26 CNCL_TIME Cancel\Can 26 CNCL_TIME 26 CNCL_TIME 20171223-21:11:50:123 20171223-21:11:50:123 Cancel\Can 26 CACL_TIME	27 CANCL_QTY Let Replace 27 CANCL_QTY 10 10 10 20 27 27 27 28 28 29 27 28 27 27 27 27 27 20 20 20 20 20 20 20 20 20 20 20 20 20	NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AA-301224	TPH_ORD_TIME	7 8 2 ORDER TYPE EXPR 2 20171115-201712 2 2017115-201712 2 2017115-201712 2 2017115-201712 2 20171220 2 20171220 2 20171220 2 20171220 2 20171220 2 20171220 2 20171220 2 20171220 2 20171220 2 20171220	9 ACR_LOGIN POPER	EXC_ BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTY 0.75 0.75	SIDE ACCNT, TYPE	GEO ID SUB ACCC	IT CONTINGENCY 8 1 8 1 8 1 8 1 8 1 1 1 8 1 1 1 1 18 IT CONTINGENCY 8 1 1 18 IT CONTINGENCY 8 1 IT CONTINGENCY 8 1 IT CONTINGENCY IT IS IT	19	TRADE_ID TRADE_ID TRADE_ID TRADE_ID TRADE_ID TRADE_ID TRADE_ID TRADE_ID	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:125:1235 20171023-21:25:1235 20171023-21:25:1235 20171023-21:125:1235	22 TRADE_PRICE 0.75 15.25 14.50 0.75 15.25 14.50 Trade 22 TRADE_PRICE	TRADE_QTY 5 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 4 LEAVES_QTY	25 26 2012 62212 623 6212 524 524 524 524 524 524 524 524 524 52	26 CNC_TIME Cancel\Can CAC_TIME Cancel\Can CRC_TIME 2011223-21:11:50:123 20171223-21:11:50:123 Cancel\Can CAC_TIME CACC_TIME	el Replace 27 CANCL_QTY el Replace 27 CANCL_QTY 10 10 10 27 CANCL_QTY CANCL_QTY CANCL_QTY CANCL_QTY CANCL_QTY	NEW_PRICE 28 NEW_PRICE	29	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AA-201224 66312-45380005 I. Strategy Order (a cancel/replace, updated price) 1 2 3 CORREL ID 00DGR ID CUST ORD TIME AA-201224 66312-45380005	THY ORD THME SYMBOL PROD TYP 20171023-21:10-46.001 VX MLEG 2017102	7 8 20 ORDER_TYPE EXPR 2 2 20171115-201712 2 2017115 2 2 2 2017115 2 2 2 2017115 2 2 2 2017115 2 2 2 2017115 2 2 2 2017115 2 2 2 2017115 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	9 ACR_LOGIN POPER	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTY 0.75 10.0 15.25 10.0 15.25 10.0 15.25 10.0 15.25 10.0 15.25 10.0 14.50 10.0 14.50 10.0 14.50 10.0 15.25 10.0 14.50 10.0 15.25 10.0 15.25 10.0 15.25 10.0 15.25 10.0 15.25 10.0 15.25 10.0 16.50 10.0	SIDE ACCNT_TYPE	OEO ID SUB.ACC.	IT CONTINGENCY 8 1 18 1 1 18 1 1 18 1 1 1 18 1 1 1 18 1	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 74431:885370105 85432:25370165 46111:855370165 34885:885370101 12348:125370888	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:21:51.235 20171023-21:21:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 115.25 14.50 0.75 15.25 14.50 Trade 22 TRADE_PRICE Trade 22	TRADE_QTY 5 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_JD 25 CANCL_JD 62121.865380125 74431.885370100 85432:125370165	26 CNCL_TIME Cancel\Can 26 CNCL_TIME 20171223-21:11:50:123 20171223-21:11:50:123 20171223-21:11:50:123 20171223-21:11:50:123 20171223-21:11:50:123	el Replace 27 CANCL_QTY el Replace 27 CANCL_QTY 10 10 10 27 CANCL_QTY CANCL_QTY CANCL_QTY CANCL_QTY CANCL_QTY	NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AA-301224	TPM ORD TIME	7 8 20 ORDER_TYPE EMPR 2 2 20171115-201712 2 2017115-201712 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712	9 ACR LOGIN ACR LOGIN ACR CFF ABC_CFF ABC_CFF	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTY 0.75 0.75	SIDE ACCNT_TYPE	GEO ID SUB ACC.	IT CONTINGENCY 8 1 1 8 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 74431:885370105 85432:25370165 46111:855370165 34885:885370101 12348:125370888	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:21:51.235 20171023-21:21:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 115.25 14.50 0.75 15.25 14.50 Trade 22 TRADE_PRICE Trade 22	TRADE_QTY 5 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_ID 62212.865380125 74431.885370100 85432:125370165	26 CNC_TIME Cancel\Can CAC_TIME Cancel\Can CRC_TIME 2011223-21:11:50:123 20171223-21:11:50:123 Cancel\Can CAC_TIME CACC_TIME	27 CANCI_QTY	NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AA-301224	THE ORD THAT SYMBOL PROD TYPE 20171023-21:10-46.001 VX MALEG	7 8 2 0000F TYPE SPR 2 2 20717115-201712 2 2 2017115-2 2 2 2017120	9	EXCE_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTV 0.75 10.0 15.25 10	SIDE ACCNT_TYPE	GEO ID SUB ACCC A123 1234567	IT CONTINGENCY 8 1 8 1 8 1 1 1 5 1 1 18 IT LONINGENCY 8 1 IT CONTINGENCY 8 1	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 74431:885370105 85432:25370165 46111:855370165 34885:885370101 12348:125370888	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:21:51.235 20171023-21:21:51.235 20171023-21:12:51.235	22 TRADE_PRICE 0.75 15.25 115.25 14.50 0.75 15.25 14.50 Trade 22 TRADE_PRICE Trade 22	TRADE_QTY 5 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL JD 62212.865380125 74431.885370100 85432:125370165 25 CANCL JD 62212.865380125 74431.885370100	26 CNC_TIME Cancel\Can Cancel\Can CRC_TIME CRC_TIME 20171223-21:11:50.123 Cancel\Can Cancel\Can Cancel\Can Cancel\Can Cancel\Can Concel\Can Concel\Can	27 CANCI_QTY	NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AAA-201224	TPH ORD TIME	7 8 2 ORDER_TYPE EMPR 2 2 20171115-201712 2 2 20171215 2 2 20171220 2 2 2017115-201712 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 20171220 2 2 2017115-201712 2 2 20171125-201712 2 2 20171125-201712 2 2 20171125-201712 2 2 20171125-201712 2 2 20171115-201712	9 ACR_LOGIN ABC_CFF	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTY 0.75 10.0 15.25 10.0 15.25 10.0 15.25 10.0 15.25 10.0 14.50 10.0 14.50 10.0 14.50 10.0 14.50 10.0 15.25 10.0 14.50 10.0 15.25 1	SIDE ACCNT_TYPE	GEO ID SUB ACC.	IT CONTINGENCY 8 1 18 1 18 1 1 18 1 1 1 1 1 1 1 1 1 1	19 SPECIAL INSTRUCTION	TRADE ID C212:865380125 C212:865380125 C212:865380125 C212:865380125 C212:865380128 C212:865380128 C212:848:125370888 C20 TRADE_ID C2248:125370888 C20 TRADE_ID C2248:125370888 C20 TRADE_ID C20 TRADE_I	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:12:51.235 20171023-21:12:51.235 20171023-21:12:51.235 21 TRADE_TIME 21 TRADE_TIME 21 TRADE_TIME 21 TRADE_TIME	22 TRADE_PRICE Trade 275 15:25 14:50 0.75 15:25 14:50 175 15:25 14:50 Trade 22 TRADE_PRICE 27 TRADE_PRICE	TRADE_QTY 5 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_ID 62212.865380125 74431.885370100 85432.125370165 25 27 27 28 27 27 28 27 28 27 28 27 28 27 28 28 28 28 28 28 28 28 28 28 28 28 28	26 CNCL_TIME Cancel\Can. 26 CNC_TIME 200. 26 CNC_TIME 200171223-21:11:50.123 20171223-21:11:50.123 20171223-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123	27 CANCI_QTY	28 NEW_PRICE 28 NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AA-301224	THE ORD. THAE SYMBOL PROD. TYPE 20171023-21:10-46.001 VX MALEG	7 8 2 000ER TYPE EXPR 2 2 2017115-201712 2 2 2017115-20172 2 2 2017115-20172 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017115-201712 2 2 2017120 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712	9	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTV 0.75 15.25 10 15.25 10 15.25 10 0.75 10 15.25 10 15.25 10 15.25 10 15.25 10 14.50 10 14.50 10 14.50 10 14.50 10 15.25 10	SIDE ACCNT_TYPE	OEO ID SUB ACCC A123 1234567 A124 1234567 A125 1234567 A126 1234567 A127 1234567 A128 1234567 A128 1234567 A129 1234567 A120 1234567 A121 1234567 A123 1234567 A123 1234567 A124 1234567 A125 1234567 A126 1234567 A127 1234567 A128 1234567 A129 1234567 A12	IT CONTINGENCY 8 1 8 1 8 1 1 1 5 1 CONTINGENCY 8 1 1 1 IT CONTINGENCY 8 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 6 1 IT CONTINGENCY 7 1 8 1 IT CONTINGENCY 9 1 IT CONTINGENCY 1 1 IT CONTINGENCY IT CONTINGENCY	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 7441185170100 85432-125570100 46111.865380128 36885.885370101 12348-12537088 20 TRADE_ID 20 TRADE_ID 44165-954298255 44165-954298255	21 TRADE_TIME 20171023-21:1150.123 20171023-21:1150.123 20171023-21:1150.123 20171023-21:155.1235 20171023-21:1251.235 20171023-21:1251.235 20171023-21:1251.235 20171023-21:1251.235 21 TRADE_TIME 21 TRADE_TIME 21 21 21 20171023-21:05:05:05 21 20171023-21:05:05:05 21 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:01	22 TRADE PRICE 0.075 15.25 15.25 14.50 0.75 14.50 17.7	TRADE_QTY 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_ID 62212.865380125 74431.885370100 85432.125370165 25 27 27 28 27 27 28 27 28 27 28 27 28 27 28 28 28 28 28 28 28 28 28 28 28 28 28	26 CNCL_TIME Cancel\Can. 26 CNC_TIME 200. 26 CNC_TIME 200171223-21:11:50.123 20171223-21:11:50.123 20171223-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123	27 CANCI_QTY	28 NEW_PRICE 28 NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AA-301224	TPH ORD TIME	7 8 2 000ER TYPE EXPR 2 2 2017115-201712 2 2 2017115-20172 2 2 2017115-20172 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017115-201712 2 2 2017120 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712	9 ACR_LOGIN ABC_CFF	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTY 0.75 10.0 15.25 10.0 15.25 10.0 15.25 10.0 15.25 10.0 14.50 10.0 14.50 10.0 14.50 10.0 14.50 10.0 15.25 10.0 14.50 10.0 15.25 1	SIDE ACCNT_TYPE	GEO ID SUB ACC.	IT CONTINGENCY 8 1 8 1 8 1 1 1 5 1 CONTINGENCY 8 1 1 1 IT CONTINGENCY 8 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 6 1 IT CONTINGENCY 7 1 8 1 IT CONTINGENCY 9 1 IT CONTINGENCY 1 1 IT CONTINGENCY IT CONTINGENCY	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 7441185170100 85432-125570100 46111.865380128 36885.885370101 12348-12537088 20 TRADE_ID 20 TRADE_ID 44165-954298255 44165-954298255	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:12:51.235 20171023-21:12:51.235 20171023-21:12:51.235 21 TRADE_TIME 21 TRADE_TIME 21 TRADE_TIME 21 TRADE_TIME	22 TRADE PRICE 0.075 15.25 15.25 14.50 0.75 14.50 17.7	TRADE_QTY 5 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_ID 62212.865380125 74431.885370100 85432.125370165 25 27 27 28 27 27 28 27 28 27 28 27 28 27 28 28 28 28 28 28 28 28 28 28 28 28 28	26 CNCL_TIME Cancel\Can. 26 CNC_TIME 200. 26 CNC_TIME 200171223-21:11:50.123 20171223-21:11:50.123 20171223-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123	27 CANCI_QTY	28 NEW_PRICE 28 NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
An-301224	THE ORD. THAE SYMBOL PROD. TYPE 20171023-21:10-46.001 VX MALEG	7 8 2 000ER TYPE EXPR 2 2 2017115-201712 2 2 2017115-20172 2 2 2017115-20172 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017120 2 2 2017115-201712 2 2 2017120 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712 2 2 2017115-201712	9	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTV 0.75 15.25 10 15.25 10 15.25 10 0.75 10 15.25 10 15.25 10 15.25 10 15.25 10 14.50 10 14.50 10 14.50 10 14.50 10 15.25 10	SIDE ACCNT_TYPE	OEO ID SUB ACCC A123 1234567 A124 1234567 A125 1234567 A126 1234567 A127 1234567 A128 1234567 A128 1234567 A129 1234567 A120 1234567 A121 1234567 A123 1234567 A123 1234567 A124 1234567 A125 1234567 A126 1234567 A127 1234567 A128 1234567 A129 1234567 A12	IT CONTINGENCY 8 1 8 1 8 1 1 1 5 1 CONTINGENCY 8 1 1 1 IT CONTINGENCY 8 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 6 1 IT CONTINGENCY 7 1 8 1 IT CONTINGENCY 9 1 IT CONTINGENCY 1 1 IT CONTINGENCY IT CONTINGENCY	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 7441185170100 85432-125570100 46111.865380128 36885.885370101 12348-12537088 20 TRADE_ID 20 TRADE_ID 44165-954298255 44165-954298255	21 TRADE_TIME 20171023-21:1150.123 20171023-21:1150.123 20171023-21:1150.123 20171023-21:155.1235 20171023-21:1251.235 20171023-21:1251.235 20171023-21:1251.235 20171023-21:1251.235 21 TRADE_TIME 21 TRADE_TIME 21 21 21 20171023-21:05:05:05 21 20171023-21:05:05:05 21 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:05 20171023-21:05:05:01	22 TRADE PRICE 0.075 15.25 15.25 14.50 0.75 14.50 17.7	TRADE_QTY 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_ID 62212.865380125 74431.885370100 85432.125370165 25 27 27 28 27 27 28 27 28 27 28 27 28 27 28 28 28 28 28 28 28 28 28 28 28 28 28	26 CNCL_TIME Cancel\Can. 26 CNC_TIME 200. 26 CNC_TIME 200171223-21:11:50.123 20171223-21:11:50.123 20171223-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123	27 CANCI_QTY	28 NEW_PRICE 28 NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31
AA-301224	THE ORD. THAE SYMBOL PROD. TYPE 20171023-21:10-46.001 VX MALEG	7 8 2 ORDER TYPE CPPR 2 2 20171115-201712 2 2017115-201712 2 2017115-201712 2 2017115-201712 2 2 20171220	9	EXEC_BROKER 700 700 700 700 700 700 700 700 700 70	CMTA PRICE QTV 0.75 15.25 10 15.25 10 15.25 10 0.75 10 15.25 10 15.25 10 15.25 10 15.25 10 14.50 10 14.50 10 14.50 10 14.50 10 15.25 10	SIDE ACCNT_TYPE	OEO ID SUB ACCC A123 1234567 A124 1234567 A125 1234567 A126 1234567 A127 1234567 A128 1234567 A128 1234567 A129 1234567 A120 1234567 A121 1234567 A123 1234567 A123 1234567 A124 1234567 A125 1234567 A126 1234567 A127 1234567 A128 1234567 A129 1234567 A12	IT CONTINGENCY 8 1 8 1 8 1 1 1 5 1 CONTINGENCY 8 1 1 1 IT CONTINGENCY 8 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 5 1 IT CONTINGENCY 6 1 IT CONTINGENCY 7 1 8 1 IT CONTINGENCY 9 1 IT CONTINGENCY 1 1 IT CONTINGENCY IT CONTINGENCY	19 SPECIAL INSTRUCTION	TRADE_ID TRADE_ID 7441185170100 85432-125570100 46111.865380128 36885.885370101 12348-12537088 20 TRADE_ID 20 TRADE_ID 44165-954298255 44165-954298255	21 TRADE_TIME 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123 20171023-21:125.1235 20171023-21:125:1235 20171023-21:125:1235 21 TRADE_TIME 21 TRADE_TIME 21 TRADE_TIME 21 21 21 20171023-21:50-52.123 20171023-21:50-52.123	22 TRADE PRICE 0.075 15.25 15.25 14.50 0.75 14.50 17.7	TRADE_QTY 5 5 5 5 5 5 7 7 7 7 7 7 7 7 7 7 7 7 7	LEAVES_QTY 5 5 5 5 5 4 LEAVES_QTY	25 CANCL_ID 62212.865380125 74431.885370100 85432.125370165 25 27 27 28 27 27 28 27 28 27 28 27 28 27 28 28 28 28 28 28 28 28 28 28 28 28 28	26 CNCL_TIME Cancel\Can. 26 CNC_TIME 200. 26 CNC_TIME 200171223-21:11:50.123 20171223-21:11:50.123 20171223-21:11:50.123 20171023-21:11:50.123 20171023-21:11:50.123	27 CANCL_QTV canCL_QTV el Replace 27 CANCL_QTV 10 10 10 10 27 CANCL_QTV 10 10 10 10 10 10	28 NEW_PRICE 28 NEW_PRICE 28 NEW_PRICE	29 NEW_QTY EXI	30 31 30 31 30 31 BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME BUST_REJ_TIME 30 31 BUST_REJ_TIME 30 31 31 31