



**REGULATORY SERVICES
DIVISION**

**CFE TPH Audit Trail Data Layout -
Effective February 25, 2018**

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I. Purpose

This document contains details on the file layout to be used in transmissions to the Cboe Futures Exchange, LLC (“CFE” or the “Exchange”) Regulation (“CFER”) upon a regulatory request.

II. An Audit Trail Report Requirements

- In order to preserve each field’s unique position, a comma is to be used as a separator for every applicable and/or not applicable field.

A. Data File Naming Convention

The following file naming convention must be followed:

<TPH Name>.< Production Date>.<Connectivity Environment>.<Case Tracing Number>

TPH Name -- >> Name of a Trading Privilege Holder who received a regulatory request.
Production Date -- >> Year, Month, and Day of the report’s creation.
Connectivity Environment -- >> Name of a front-end software which enables to open, close positions.
Case Tracking Number -- >> Assigned tracking number associated with a regulatory inquiry.

B. Headers

The First row should be populated with the field/column names reflected below. Applicable fields must be populated with the proper information. Values that are not applicable/not required should be separated by a comma delimiter. Additional columns may be added at the end of the file to add details regarding execution instructions and for internal use for the firm.

III. Layout designated for a TPH that uses FIX or Binary Protocols in communications with the Exchange.

Please note that the below requirements are for a post-production audit trail data report and should not be considered as complete for the purposes of the TPH’s adherence with CFTC regulation. Furthermore, this layout does not indicate how the audit trail data should be maintained, and is solely intended for the purpose for TPH’s to provide CFE front-end audit trail records upon a request.

Effective Date: February 25, 2018

	Position	Field Name	FIX Protocol	Binary Protocol	Description	Message Direction
Order	1	ClOrdId	Tag 11; 41	ClOrdID	ID chosen by client. 20 characters or less. Characters in ASCII range 33-126 are allowed, except for comma, semicolon, and pipe. Note: CFE only enforces the uniqueness of ClOrdID values among currently live orders, which includes long- lived GTC and GTD orders. However it is strongly recommended that you keep your ClOrdID values unique.	TPH to CFE
	2	OrderID	Tag 37	OrderID	OrderID as supplied by CFE on the associated order acknowledgement. The OrderID is constant even in the event of multiple changes to a single order.	CFE to TPH
	3	CustomerOrderTime			Order entry date-time in GMT. Time must be in millisecond precision and reflect an instance of order entry time by a non-direct connect customer. Please populate this cell with a calendar date which is not necessarily a business date as order entry may occur after the open and before the midnight.	Cust to TPH
	4	TransactTime	Tag 60		Order entry date-time in GMT. Time must be in millisecond precision and reflect an instance of TPH order entry. Please populate this cell with a calendar date which is not necessarily a business date as order entry may occur after the open and before the midnight.	TPH to CFE
	5	Symbol	Tag 55	Symbol	Product or CFE format symbol (case sensitive). If Product identifier (e.g., “VX”, “VXT”, “VU”, "XBT" etc.) then Name MaturityMonth (200) AND MaturityDay (205) are required. If SymbolID then Name MaturityMonth (200) AND MaturityDay (205) are optional. Note Spread instruments must use 6 character mapped SymbolID.	TPH to CFE
	6	SecurityType	Tag 167	If applicable, SymbolID when this designation used to identify spreads	Indicates the type of security. “FUT” = Simple Futures instrument “MLEG” = Multi-leg/Spread Futures instrument Order rejected if instrument type (Simple vs. Multi-leg) of specified symbol doesn’t match SecurityType(167) value.	TPH to CFE
	7	OrdType	Tag 40	OrderType	“1” = Market; “2” = Limit; “4” = Stop Limit;	TPH to CFE
	8	MaturityMonth	Tag 200	Maturity Date	Required if Product identifier (e.g., “VX”, “VXT”, and “VU”, "XBT" etc.) is populated instead of SymbolID.	TPH to CFE
	9	MaturityDay	Tag 205	Maturity Date	Required if Product identifier (e.g., “VX”, “VXT”, and “VU”, "XBT" etc.) is populated instead of SymbolID.	TPH to CFE
	10	OnBehalfOfCompID	Tag 115	ClearingFirm	Used to specify clearing information on messages to CFE. Must be an allowed Executing Firm ID (EFID).	TPH to CFE
	11	CMTANumber	Tag 439	CMTANumber	CMTA Number of the Firm that will clear the trade. Must be supplied for CMTA orders and left unspecified for non-CMTA orders.	TPH to CFE

Order	12	Price	Tag 44	Price	Limit Price.	TPH to CFE
	13	StopPX	Tag 99	StopPX	The trigger price for Stop Limit orders. Only required if Tag 40 (OrdType) is equal to "4".	TPH to CFE
	14	OrderQty	Tag 38	OrderQty	Number of contracts for order, 1 to 999,999.	TPH to CFE
	15	Side	Tag 54	Side	"1" = Buy; "2" = Sell	TPH to CFE
	16	CTICode	Tag 9702	CtiCode	Valid values: 1, 2, 3, and 4 "1" = CTI 1: Transactions initiated and executed by an individual TPH for the TPH's own account, for an account the TPH controls, or for the account in which the TPH has an ownership or financial interest. "2" = CTI 2: Transactions executed for the proprietary account of a clearing TPH or non-clearing TPH. "3" = CTI 3: Transactions where an individual TPH or authorized trader executes for the personal account of another individual TPH, for an account the other individual TPH controls or for an account in which the other individual TPH has an ownership or financial interest. "4" = CTI 4: Any transaction not meeting the definition of CTI 1, 2 or 3. (These should be non-TPH customer transactions).	TPH to CFE
	17	OrderCapacity	Tag 47	Capacity	The capacity for the order; "C" = Customer "F" = Firm	TPH to CFE
	18	OperatorId	Tag 25004	OperatorId	Identifies the operator responsible for this message. Min length 3, max length 18 All values in ASCII range 33-126 are permissible.	TPH to CFE
	19	Account	Tag 1; 440	ClearingAccount	This field will be reflected back on execution reports associated with this order and will be passed to the OCC in the Account data field. 16 characters or less (ASCII 33-126)	TPH to CFE
	20	TimeInForce	Tag 59	TimeInForce	"0" = DAY (Default) (Expires at end of market day.) "1" = GTC (Order remains until cancelled.) "3" = IOC (Portion not filled immediately is cancelled. Market orders are implicitly IOC.) "4" = FOK (An IOC where the entire size must be filled, else the order will be cancelled back) "6" = GTD	TPH to CFE
	21	ManualOrderIndicator	Tag 1028	ManualOrderIndicator	"Y" = Manual order entry; "N" = Automated order entry	TPH to CFE
	22	RiskReset	Tag 7692	RiskReset	For more information refer to the CFE US Futures Risk Management Specifications.	TPH to CFE
	23	PreventMatch	Tag 7928	PreventMatch	The Unique ID level of both orders must match to prevent a trade.	TPH to CFE
	24	Special Instruction			Special instruction to trading platform such as Iceberg, conceals the portion of the order that is submitted to the Exchange: <ul style="list-style-type: none"> Market-to-Limit Weighted Average Ghost Only released when the specified price is met or exceeded. Orders with parent / child relationship 	These order instructions are trading platform enforced and are not necessarily communicated to the Exchange.

Cancel / Purge / Reject	25	CancelOrderInst	Tag 37; 7700; 7695	OrigClOrdID / MassCancelInst	OrderId of the order to cancel as supplied by CFE on the associated order acknowledgement. If Mass Cancel at least one character must be specified 1st Character: Clearing Firm Filter "A" = No filtering by EFID is performed. "F" = All orders that were sent under the EFID specified in OnBehalfOfCompId (115) will be cancelled. 2nd Character: Acknowledgement Style "M" = (Default) Individual Execution Reports are sent for each cancelled order. "S" = Single Execution Report sent once all cancels have been processed. Single Execution Report will contain MassCancelId (7695) and CancelledOrderCount (7696). MassCancelId (7695) must be specified or the Order Cancel Request will be rejected. "B" = Both individual Execution Reports and single summary Execution report. Also requires MassCancelId (7695) to be specified or the Order Cancel Request will be rejected. 3rd Character: Lockout Instruction "N" = (Default) No lockout "L" = Lockout until corresponding Risk Reset received. Lockout can be used only with Clearing Firm Filter set to "F", otherwise the Order Cancel Request will be rejected. Lockout will apply to all new orders and cancel/replace orders for the EFID (and Symbol (55), if specified), regardless of other filtering in the MassCancelInst. 4th Character: Instrument Type Filter "B" = (Default) Cancel both Simple and Spread orders "S" = Cancel Simple orders only "C" = Cancel Spread order only 5th Character: "C" = (Default) Cancel GTC and GTD orders "P" = Don't cancel (preserve) GTC, GTD orders.	TPH to CFE
	26	TransactTime	Tag 60	TransactionTime	GMT Date Time cancel initiated/released. Time must be in millisecond precision. Please populate this cell with a calendar date which is not necessarily a business date as cancellation may occur after the open and before the midnight.	CFE to TPH
	27	ReplacedOrderType	Tag 40	OrderType	Required if original OrdType(40) is changed. "1" = Market; "2" = Limit; "4" = Stop Limit; May replace Limit with Market and vice versa.	TPH to CFE
	28	NewReplacePrice	Tag 44	Price	Adjusted Limit Price	TPH to CFE
	29	NewStopPX	Tag 99	StopPX	Adjusted Stop Limit Price.	TPH to CFE
	30	RejectReason	Tag 1028	OrderRejectReason	Reject reason "0" = too late to cancel; "1" = unknown order; "2" = already pending cancel	CFE to TPH
	31	NewReplaceQty	Tag 38	OrderQty	Modified OrderQty of the current order.	TPH to CFE
Trade	32	ExecType	Tag 150	MessageType	"0" = Acknowledgement "1" = Partial Fill "2" = Fill "3" = DoneForDay "4" = Canceled "5" = Replaced "8" = Rejected "D" = Restated "M" = Mass Cancel Complete	CFE to TPH
	33	ExecID	Tag 17; 527	ExecID	Day-unique ID of execution message. Will be zero for ExecTransType of Status (3).	CFE to TPH
	34	SendingTime	Tag 52	TransactionTime	Execution date-time in GMT. Time must be in millisecond precision and reflect execution date and time. Please populate this cell with a calendar date which is not necessarily a business date as execution may occur after the open and before the midnight.	CFE to TPH
	35	FillPrice	Tag 31; 6; 426; 21050	LastPX	Fill price.	CFE to TPH
	36	TradeQty	Tag 32; 21051	LastShares	Last Sale Quantity.	CFE to TPH
	37	LeavesQty	Tag 151	LeavesQty	Quantity still open for further execution.	CFE to TPH

Trade Correction	38	ExecTransType	Tag 20	Message Type	"1" = Trade Cancel; "2" = Trade Correct	CFE to TPH
	39	ExecRefID	Tag 19	ExecRefID	Refers to the ExecID of the message being cancelled or corrected.	CFE to TPH