



CFE Weekend Test Reminder: Saturday, January 20, 2018

Overview

As a reminder, on Saturday, January 20, 2018 Cboe Futures Exchange, LLC (“CFE”) will be performing the third of five weekend tests on the new Bats technology trading platform.

Only those CFE Trading Privilege Holders (“TPHs”) and Service Bureaus (also known as Independent Software Vendors or “ISVs”) that have completed their certification for the new trading platform will be eligible to participate. Additionally, TPHs must confirm their clearing firms have uploaded risk settings for the EFIDs with which they intend to test. CFE highly recommends TPHs/ISVs contact the CFE Trade Desk (cfetradedesk@cboe.com - 312.786.8700) to start the certification process as soon as possible in order to gain eligibility for participation in weekend production testing and to ensure their readiness for the upcoming platform migration.

Production Environment

As previously announced, logical order entry and DROP sessions have been created for each participant in the new production environment. Participants who have completed steps necessary for new trading platform connectivity may conduct connectivity testing to these sessions immediately.

Please reference the “Logical Ports” tool in the [Customer Web Portal](#) or contact the CFE Trade Desk for port configurations and attributes.

Weekend Test Script

All symbols supported on the current production trading platform will be made available for trading, beginning at 8:30AM CT and ending at noon CT on Saturday, January 20th, 2018. General connectivity to the trading platform is expected to be available by 8AM CT.

CFE TPHs and ISVs that have certified to the new Bats technology trading platform will be allowed to connect, submit orders, and receive market data for the duration of the test. The trade date for

all transactions on all exchange messaging (e.g. order acknowledgements, execution reports, drop, and market data) during this test will be the actual date (01/20/2018).

Market transition states supported during the weekend test will be as follows:

8:15AM CT	Pre-open/queueing
8:30AM CT	Regular session open
~11:30AM CT	Simulated matching engine failure affecting products VX, VXT, ZVX, and ZVXT.
12:00PM CT	Regular session ends
Daily settlement prices will be calculated and disseminated shortly after the noon close.	

In order to test any other transitions, persistence of GTCs, and daily system restarts, please plan to participate in testing in the production environment during a normal weekday using test symbols as described further below.

The CFE Trade Desk (312.786.8700) and NOC (913.815.7005) will be available for support for the duration of all weekend test opportunities as well as during normal business hours.

Weekday Production Testing with Test Symbols

CFE TPHs/ISVs that have completed certification may also trade test products (ZXBT, ZVX, ZVXT, ZVXTY, ZVA, ZVU, and ZVAO) in the production environment during normal CFE trading hours. For a list of current test product instruments, refer to the [Multicast PITCH](#) feed Futures Instrument Definition message or the public web site instruments lists ([simple instrument list](#) / [spread instrument list](#)).

For TPHs interested in failure scenario testing (e.g. matching engine fail-over, order gateway failure, market data feed failure), please contact the CFE Trade Desk to arrange desired scenario testing.

More Information

Please contact the CFE Trade Desk, Cboe NOC, or your Business Development contact for support or with any questions. Additionally, you may refer to the CFE integration website for more details at <http://www.Cboe.com/BatsIntegration/cfe>.

We appreciate your continued support and will work hard every day to keep earning your business by powering your potential to stay ahead of an evolving market. As always, we are committed to our customers and to making markets better as your partner in trading.

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