

# CFE to Enhance Block/ECRP Reporting Tool for Multi-Leg Reporting

**Reference ID:** C2021062900

### **Overview**

**Applicable Choe Exchange: CFE** 

**Effective July 18, 2021**, Cboe Futures Exchange, LLC ("CFE") will add new functionality to the Block/ECRP Reporting tool which will allow a user to enter a multi-leg trade, up to 4 legs, with a single trade entry ticket. The Block/ECRP Reporting tool is accessed via the US Customer Web Portal.

#### **Technical Details**

Upon the effective date, the updated Block/ECRP Reporting tool will support the entry of both single and multiple-legged trades in a single trade entry ticket. This enhancement will eliminate the need to repeat the data entry process separately for each leg in multi-leg trades of up to 4 legs. The Block/ECRP Reporting tool will populate proportional volumes to additional legs for the contra party information for review by the authorized reporter based on the relative leg volumes.

Other user interface updates will include:

- Color coding to distinguish Buy vs. Sell transactions for each leg
- A new size text field displayed with each new leg added
- A summary area at the bottom of the screen reflecting what has been added in the Product area

## **Testing Opportunities**

The enhanced Block/ECRP Reporting tool functionality will be available for testing in the US Customer Web Portal Certification Environment on July 9, 2021.

The CFE Trade Desk can assist with test access to the CFE Certification Environment Block/ECRP Reporting tool. Authorized reporters for CFE Block/ECRP trades are strongly encouraged to test the Block/ECRP Reporting tool enhancements in the CFE Certification environment prior to their availability in the CFE production environment.

#### **Additional Information**

More information can be found within the following technical specification:

# ➤ <u>US Customer Web Portal Specification</u>

Please contact the CFE Trade Desk for support or with any questions.

We appreciate your business. Our trading community inspires and drives our mission of defining markets.

CFE Trade Desk 312.786.8700 cfetradedesk@cboe.com