

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

**CFE Version 1.0  
July 6, 2017**

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## 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.**

| Section | A        | B             | C                | D   | E   | F  | G   |
|---------|----------|---------------|------------------|---|---|--|---|
|         | Position | Field Name    | The FIX Protocol | The CMI Protocol  | Description   | Format Notes   | Message Direction                         |
| Order   | 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    |
|         | 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.<br><br>Requested Format: 66312:435380005  | on response - direction from the Exchange |
|         | 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.<br><br>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 <b>GMT</b> .<br><br>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  |

| Section | A        | B            | C                | D   | E   | F  | G                                      |
|---------|----------|--------------|------------------|---|---|--|--|
|         | Position | Field Name   | The FIX Protocol | The CMI Protocol  | Description   | Format Notes   | Message Direction                      |
| Order   | 4        | TPH_ORD_TIME | Tag 60           | Order Time  | <p>Order timestamp Date and Time the order is sent to the Exchange.</p> <p>For a direct connect market participant, please populate this field with the Time and Date stamp of the order record creation.</p> <p>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.</p> | <p>TPH's server time stamp. Time and Date stamp in <b>GMT</b>.</p> <p>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.</p> <p>Must be at least in millisecond precision.</p> | on request - direction to the Exchange |
|         | 5        | SYMBOL       | Tag 55           | Product Key   | <p>Product / Symbol The Exchange assigned code for the relevant instrument. Unique product identifier.</p>  | <p>Requested Format: "VX", VX##, VU, VA; - <b>conversion into the text format required.</b> The Product Key field of the CMI protocol should reflect the symbol associated with the related product such as VX, VX##, VU, VA etc.</p>  | on request - direction to the Exchange |
|         | 6        | PROD_TYPE    | Tag 167          | Product Type  | <p>Contract type Product Type, leave blank if not populated.</p>  | <p>Requested Formats</p> <ul style="list-style-type: none"> <li>• FUT=Simple Order, MLEG=Multiple to designate complex order.</li> </ul> <p>/or/</p> <ul style="list-style-type: none"> <li>• 0=Simple, 1=Strategy</li> </ul> <p>/or/</p> <ul style="list-style-type: none"> <li>• blank=Simple, 1=Strategy</li> </ul>                     | on request - direction to the Exchange |
|         | 7        | ORDER_TYPE   | Tag 40           | Price Type  | Order Types   | <p>Requested Format: 1=Market, 2=Limit, 3=Stop, 4=Stop Limit, 5=Market on Close</p>  | on request - direction to the Exchange |
|         | 8        | EXPR         | Tag 200          | Expiration Month Year; or combination of MaturityYear, MaturityMonth, and MaturityDay | <p>Maturity Date</p> <p>This field provides the date of contract's maturity - month and year.</p>   | <p>Requested Format: YYYYMMDD</p> <p>For calendar spreads (strategy orders) indicate all the sequential expirations for each of the respective legs.</p> <p>Requested Format for Spreads: i.e. June 2017 vs. September 2017 please populate values as follows 20170621-20140920.</p>   | on request - direction to the Exchange |

| Section | A        | B           | C                | D  | E  | F  | G  |
|---------|----------|-------------|------------------|--|--|--|--|
|         | 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<br><br>CMI session login_CFE<br><br>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 AAAAA_CFE<br><br><a href="http://cfe.cboe.com/publish/CFEregcirc/CFERG14-011.pdf">http://cfe.cboe.com/publish/CFEregcirc/CFERG14-011.pdf</a>   | Seek identical information that is being sent and received within the FIX tags 49 and 56.<br><br>Example: ABC_CFE. |
|         | 10       | EXEC_BROKER | Tag 76           | Executing Firm (Broker) number   | Executing Firm (Broker) Code<br><br>Executing Broker Number as assigned by the OCC.  | The three digit numeric value associated with the clearing broker at the OCC.<br><br>Requested Format "001"<br><br>Link to the OCC Member Directory: <a href="http://www.optionsclearing.com/member-ship/member-information/">http://www.optionsclearing.com/member-ship/member-information/</a> | on request - direction to the Exchange   |
|         | 11       | CMTA        | Tag 439          | CMTA Firm Number   | The Give-Up Clearing Firm.<br><br>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   |

| Section | A        | B          | C                | D  | E  | F  | G                                      |
|---------|----------|------------|------------------|--|--|--|--|
|         | Position | Field Name | The FIX Protocol | The CMI Protocol                                   | Description  | Format Notes   | Message Direction                      |
| Order   | 12       | PRICE      | Tag 44           | Price; VPRICE for variance price                   | Original Order Price<br><br>For limit and stop limit orders, the price that is being bid or offered.<br><br>Price per contract – should be specified for all limit orders.<br><br>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<br><br>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 |
|         | 14       | SIDE       | Tag 54           | Side /or/ Leg Side                                 | Side Indicator (Buy / Sell or Debit/Credit for spreads)<br><br>Designates whether the order instruction is either a bid or an offer order side.  | Requested Formats:<br><br><ul style="list-style-type: none"> <li>• 1 = Buy; 2 = Sell;</li> <li>• "D"= As Defined;</li> <li>• "O"= Opposite for orders of type MLEG (strategies).</li> </ul>  | on request - direction to the Exchange |
|         | 15       | ACCNT_TYPE | Tag 47           | Order Origin Type                                  | CBOE account type.<br><br>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<br>Requested Format: "D", "V", "E", "F", "O", "M", "A", "G", "H", "C", "L".<br><br><a href="http://www.cfe.cboe.com/publish/CFEreg_circ/CFERG13-006.pdf">http://www.cfe.cboe.com/publish/CFEreg_circ/CFERG13-006.pdf</a> | on request - direction to the Exchange |
|         | 16       | OEO_ID     | Tag 50           | CMI1 – UserAssigned ID<br><br>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.<br><br>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:<br><br><a href="http://www.cfe.cboe.com/publish/CFEreg_circ/CFERG14-023.pdf">http://www.cfe.cboe.com/publish/CFEreg_circ/CFERG14-023.pdf</a>  | on request - direction to the Exchange |



| Section | A        | B                   | C                | D  | E  | F  | G  |
|---------|----------|---------------------|------------------|--|--|--|--|
|         | Position | Field Name          | The FIX Protocol | The CMI Protocol   | Description  | Format Notes   | Message Direction  |
| Order   | 17       | SUB_ACCNT           | Tag 440 or 1     | Subaccount   | <p>The complete Clearing Firm Account Number /or/ a Give-up Account Number.</p> <p>The number of the account for which the order is being entered.</p>   | ABC123XYZ  | on request - direction to the Exchange   |
|         | 18       | CONTINGENCY         | Tag 59           | ContingencyType  | <p>Contingency</p> <p>TimeInForce, specifies how long the order is to remain in effect, blank in this tag is interpreted as DAY.</p>   | 0 or Blank = Day;<br>1 = GTC;<br>2 = OPG (at the open);<br>3 = IOC (Immediate or CXL);<br>4 = FOK (Fill or Kill);<br>5 = Stop-Loss<br>6 = Stop-Limit   | on request - direction to the Exchange   |
|         | 19       | SPECIAL_INSTRUCTION |                  |  | <p>Special instruction orders such as:</p> <ul style="list-style-type: none"> <li>• Self-Match prevention,</li> <li>• Iceberg, conceals the portion of the order that is submitted to the Exchange,</li> <li>• Market-to-Limit,</li> <li>• Weighted Average Types,</li> <li>• Ghost, only released when the specified price is met or exceeded.</li> </ul> | 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 | <p>Exchange Assigned Trade ID</p> <p>A unique identifier value assigned to a trade record.</p>   | Requested Format:<br><br>OrderIdHigh:OrderIdLow.TradeIdHigh:TradeIdLow.TransactionSequenceNumber   | on response - direction from the Exchange  |

| Section                       | A        | B           | C   | D   | E  | F  | G   |
|-------------------------------|----------|-------------|---|---|--|--|---|
|                               | Position | Field Name  | The FIX Protocol                          | The CMI Protocol  | Description  | Format Notes   | Message Direction                         |
| Trade                         | 21       | TRADE_TIME  | Tag 52                                    | Timestamp   | Trade Time Stamp<br><br>Time the execution report was created.   | The Exchange's server time stamp.<br>Time and Date stamp <b>GMT</b> .<br><br>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.<br><br>Must be at least in millisecond precision. | on response - direction from the Exchange |
|                               | 22       | TRADE_PRICE | Tag 31 or 6; Tag 21050 for Variance Price | Traded Price  | Trade Price<br><br>The execution price of the transaction.   | Trade price as specified on the message from the Exchange.<br><br>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<br><br>quantity on quote.  | Last Sale Quantity.  | on response - direction from the Exchange |
|                               | 24       | LEAVES_QTY  | Tag 151                                   | Leaves Qty  | Leaves Quantity<br><br>Amount of contracts remaining for further execution.                            | Example: valid values 0 - 10000000   | 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.<br><br>Requested Format: 66312:435380005  | on response - direction from the Exchange |

| Section                              | A        | B             | C                | D  | E  | F   | G   |
|--------------------------------------|----------|---------------|------------------|--|--|---|---|
|                                      | Position | Field Name    | The FIX Protocol | The CMI Protocol   | Description  | Format Notes  | Message Direction                         |
| <i>Cancel / Cancel Replace Order</i> | 26       | CNCL_TIME     | Tag 60           | Timestamp  | Cancel / Cancel Replace Timestamp.<br><br>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.<br><br>Must be at least in millisecond precision.   | on request - direction to the Exchange    |
|                                      | 27       | CANCL_QTY     | Tag 84           | Quantity To Cancel   | Cancel Quantity<br><br>Quantity Canceled on the order.   | Example: valid values 0 - 100000000   | on response - direction to the Exchange   |
|                                      | 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.<br><br>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.<br><br>Example: valid values 0 - 100000000   | on request - direction to the Exchange    |
| <i>Bust / Reject Order</i>           | 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: "TradeIDHigh:TradeIDLow"<br><br>Requested Format: 65806:244080099   | on response - direction from the Exchange |
|                                      | 31       | BUST_REJ_TIME | Tag 52           | Timestamp  | Date and Time stamp of busted/rejected order.  | Date and Time stamp in GMT.<br><br>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.<br><br>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.**

| Section   | A        | B             | C                      | D  | E  | F  | G   |
|-----------|----------|---------------|------------------------|--|--|--|---|
|           | Position | Field Name    | The FIX Protocol hints | The CMI Protocol hints   | Description  | Format Notes   | Message Direction hits  |
| New Quote | 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  |
|           | 2        | NEW_DATE_TIME | Tag 52 or 60           |  | Date when the quote was entered.   | The Exchange's server time stamp. Time and Date stamp in <b>GMT</b> .<br><br>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.<br><br>Must be at least in millisecond precision. | on request - direction to the Exchange  |
|           | 3        | ACR_LOGIN     | Tags 49, or 56         | User Acronym /or/ Originator Acronym; (see User ID within the session logon) | CFE User Acronym / Login information<br><br>CMI session is login_CFE.<br><br>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.<br><br>Requested Format: AAA_CFE or AAAA_CFE<br><br><a href="http://cfe.cboe.com/publish/CFEregcirc/CFERG14-011.pdf">http://cfe.cboe.com/publish/CFEregcirc/CFERG14-011.pdf</a>  | FIX seek identical information that is being populated within tags 49, 56<br><br>For CMI seek user ID information populated within the logon session.<br><br>Example: ABC_CFE |
|           | 4        | OEO_ID        | Tag 50                 | CMI1 - UserAssigned ID; CMI2 - Clearing Info                                 | Order Entry Operator ID ("OEO ID")<br><br>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:<br><br><a href="http://www.cfe.cboe.com/publish/CFEregcirc/CFERG14-023.pdf">http://www.cfe.cboe.com/publish/CFEregcirc/CFERG14-023.pdf</a>  | on request - direction to the Exchange  |

| Section   | A        | B           | C                      | D   | E   | F   | G                                      |
|-----------|----------|-------------|------------------------|---|---|---|--|
|           | Position | Field Name  | The FIX Protocol hints | The CMI Protocol hints  | Description   | Format Notes  | Message Direction hits                 |
| New Quote | 5        | EXEC_BROKER | Tag 76                 | Executing Firm<br><br>(Broker) number   | Executing Firm (Broker)<br><br>Executing Broker Number as assigned by the OCC.  | The three digit numeric value associated with the clearing broker at the OCC.<br><br>Requested Format "001"<br><br>Link to the OCC Member Directory:<br><a href="http://www.optionsclearing.com/membership/member-information/">http://www.optionsclearing.com/membership/member-information/</a> | on request - direction to the Exchange |
|           | 6        | CMTA        | 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 |
|           | 7        | SUB_ACCNT   | Tag 440 or 1           | Subaccount  | The complete Clearing Firm Account Number /or/ Give-up Account Number.<br><br>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; - <b>conversion into text format required</b> , 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 combination of MaturityYear, MaturityMonth, and MaturityDay | Maturity Date<br><br>This field provides the date of contract's maturity - month and year (used for standardized futures).  | Requested Format: YYYYMMDD<br><br>For calendar spreads indicate the respective month expirations.<br><br>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 |

| Section               | A        | B                    | C                      | D  | E  | F   | G   |
|-----------------------|----------|----------------------|------------------------|--|--|---|---|
|                       | Position | Field Name           | The FIX Protocol hints | The CMI Protocol hints   | Description  | Format Notes  | Message Direction hits                    |
| New Quote             | 11       | BID_QUANTITY         | 134                    | Bid Quantity   | Quantity of product quoted by the trader at BID_PRICE.   | 10  | on request - direction to the Exchange    |
|                       | 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    |
| Filled                | 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 |
|                       | 16       | TRADE_PRICE          | 31                     | Traded Price   | Trade price on quote.  | 32.6  | on response - direction from the Exchange |
|                       | 17       | TRADE_QUANTITY       | 32                     | Traded Qty   | Trade quantity on quote.   | 10  | on response - direction from the Exchange |
|                       | 18       | REMAINING_QUANTITY   | 151                    | Leaves Qty   | Quote quantity remaining on the quote after the trade.   | 0   | on response - direction from the Exchange |
| Updated Quote         | 19       | UPDATED_DATE_TIME    | 52; 60                 |  | Date when the quote was updated  | 18.15   | on request - direction to the Exchange    |
|                       | 20       | UPDATED_BID_PRICE    | 132                    | Bid Price  | Bid price of product quoted by the trader  | 10  | on request - direction to the Exchange    |
|                       | 21       | UPDATED_BID_QUANTITY | 134                    | Bid Quantity   | Quantity of product quoted by the trader at BID_PRICE.   | 20.10   | on request - direction to the Exchange    |
|                       | 22       | UPDATED_ASK_PRICE    | 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 <b>GMT</b> .<br>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 |
|                       | 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"<br>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.



