Cboe

CFE Information Circular IC17-044

Date: **November 6, 2017**

To: **Trading Privilege Holders and Vendors**

From: **CFE Systems Development**

RE: **CFE Integration Update**

Overview

Cboe Futures Exchange, LLC ("CFE") is pleased to announce integration remains on track for February 25, 2018 migration to Bats technology. All milestones referenced below have been achieved on target, and as the new platform go-live date quickly approaches, the Cboe team is working hard to ensure CFE customers will be ready for migration. To aid your readiness and planning, we have created a checklist of key items CFE Trading Privilege Holders ("TPHs") and vendors should be working through.

At this time, the new CFE platform certification environment is available for all TPHs and Independent Software Vendors ("ISVs"). We strongly encourage connectivity to this environment and immediate completion of BOE or FIX certification to ensure readiness. While TPHs and vendors may use existing connectivity to certify to the new CFE platform, they are encouraged to order new physical connectivity in parallel for optimal performance.

Production Environment Testing

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.

TPHs who have completed certification may also now trade test products (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).

TPH Readiness Checklist

Customer Milestone	Target Availability Date
Provide Registration Services with updated Firm Administrator contacts	AVAILABLE NOW
Establish connectivity to CFE certification	AVAILABLE NOW

Establish connectivity to CFE production	AVAILABLE NOW
Order logical sessions for CFE certification	AVAILABLE NOW
Update CFE production order entry and DROP session counts	AVAILABLE NOW
Update default CFE production sessions settings	AVAILABLE NOW
Complete CFE BOE and/or FIX certification	AVAILABLE NOW
Participate in weekday production environment testing in using test products	AVAILABLE NOW
Confirm access to Customer Web Portal	AVAILABLE NOW
Gain familiarity with new Customer Web Portal tools (e.g. risk control, block/ECRP entry tools, etc.)	AVAILABLE NOW
Establish connectivity to CFE disaster recovery	12/06/17
Participate in weekend test opportunity	11/18/17 12/09/17 01/20/18 02/10/18

TPHs using an ISV should refer to the CFE Migration Update for TPHs Using ISVs to ensure they have met all necessary requirements to trade using the new CFE platform.

Technical Reference Documents

Details regarding CFE functionality have been noted within the following technical specifications, FAQs and the Platform Change Matrix.

- ➢ CFE Technical Integration FAQ
- ➢ CFE Platform Change Matrix
- ➢ CFE FIX Implementation Guide
- ➢ CFE BOE Implementation Guide
- ➢ CFE PITCH Implementation Guide
- ➢ CFE FIX Specification
- ➢ CFE BOE Specification
- ➢ CFE Risk Management Specification
- ➢ CFE Opening Process
- ➢ Secure Web API
- ➢ CFE Multicast PITCH Specification
- ➢ CFE Multicast TOP Specification
- ➢ US Connectivity Manual
- ➢ US Extranet Manual

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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