

CFE Information Circular IC17-038

Date: October 11, 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 the CFE integration remains on track for a migration of the CFE trading platform to Bats technology on February 25, 2018. All milestones referenced below have been achieved on target and as the new platform go-live date is quickly approaching, the CBOE team is working hard to ensure CFE customers will be ready for the migration date. To aid in your readiness and planning, we have created a checklist of key items that CFE Trading Privilege Holders (“TPHs”) and vendors should be working through.

At this time, the new CFE certification environment is available for all TPHs and Independent Software Vendors (“ISVs”) to complete their certifications for the new platform. The new CFE production environment is also available and logical order entry and DROP sessions have been created for each participant. Those new production sessions are available for connectivity testing today for participants that have completed necessary steps to establish physical connectivity to the new trading platform.

We strongly encourage all TPHs and ISVs to establish connectivity to the new CFE platform and complete certification to BOE or FIX immediately to ensure readiness. TPHs and vendors may use existing CFE connectivity to certify to the new CFE platform and are encouraged to order new physical connectivity in parallel for optimal performance.

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
Establish connectivity to CFE disaster recovery	12/06/17
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 testing in production environment using test symbols	Starting 11/06/17
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).	Starting 11/06/17
Participate in weekend test opportunity	11/18/17 12/09/17 01/20/18 02/10/18

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](#)

Additional 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. As always, we are committed to our customers and to making markets better as your partner in trading.

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