

NOTE The following spreadsheet is intended as only an example of how the flow of communications may occur inside a given order routing system.

The actual flow of communications may vary dependent upon how the system was developed. The audit trail report should reflect this actual flow of information, however it occurs.

Server Transaction Number	Server Process Date	Sever Time stamp	Exchange Code	Message Direction	Status	Reason Code/ Error Code	TAG 50 ID	Account Number	Executing Firm	Session Id	Client Order ID	CorrelationClOrdID	Host Oder Number	Message Type	Buy/Sell Indicator	Quantity	Max Show	Instrument/ Security Description	Product/ Instrument Code	Maturity Date/ Expiration Date	CFI Code	Strike Price	Limit Price	Stop Price	Fill Price	Order Type	Order Qualifier	Customer Type Indicator	Origin	Give-up Indicator	Give-up Firm	Give-up Account	
The following is an example for User AW1 unsuccessfully logging directly into the system.																																	
1	7/29/2009	12:00:00.000	CME	From Client	OK		AW1		999	ABC				LOGIN																			
2	7/29/2009	12:00:00.001	CME	To Client	REJECT	Login Reject - Incorrect password	AW1		999	ABC				LOGIN																			
The following is an example for User AW1 successfully logging directly into the system.																																	
3	7/29/2009	12:00:03.001	CME	From Client	OK		AW1		999	ABC				LOGIN																			
4	7/29/2009	12:00:03.005	CME	To Client	OK		AW1		999	ABC				LOGIN																			
The following is an example for User AW1 entering a limit order (Order #6000867) which is accepted by GLOBEX.																																	
5	7/29/2009	12:05:24.254	CME	From Client	OK		AW1	12345	999	ABC	6000867	6000867	264785	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4	1			
6	7/29/2009	12:05:25.255	CME	To Client	OK		AW1	12345	999	ABC	6000867	6000867	264785	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4	1			
7	7/29/2009	12:05:26.256	CME	To CME	OK		AW1	12345	999	ABC	6000867	6000867	264785	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4	1			
8	7/29/2009	12:05:26.852	CME	From CME	OK		AW1	12345	999	ABC	6000867	6000867	264785	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4	1			
The following is an example for a limit order (Order #6000868) which is rejected by GLOBEX.																																	
9	7/29/2009	12:15:26.328	CME	From Client	OK		AW1	12345	999	ABC	6000868	6000868	264786	NEW ORDER	B	5		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4				
10	7/29/2009	12:15:26.327	CME	To Client	OK		AW1	12345	999	ABC	6000868	6000868	264786	NEW ORDER	B	5		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4				
11	7/29/2009	12:15:27.328	CME	To CME	OK		AW1	12345	999	ABC	6000868	6000868	264786	NEW ORDER	B	5		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4				
12	7/29/2009	12:15:27.329	CME	From CME	REJECT	Order Rejected- No Origin	AW1	12345	999	ABC	6000868	6000868	264786	NEW ORDER	B	5		ESU09	ES	2009-09	FFIFSS		1415.75			LMT	DAY		4				
The following is an example for User AW1 entering a stop order (Order #6000869) which is rejected by GLOBEX.																																	
13	7/29/2009	12:15:28.328	CME	From Client	OK		AW1	12345	999	ABC	6000869	6000869	264787	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1500.7	1500.9		STP	DAY		4	1			
14	7/29/2009	12:15:28.329	CME	To Client	OK		AW1	12345	999	ABC	6000869	6000869	264787	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1500.7	1500.9		STP	DAY		4	1			
15	7/29/2009	12:15:28.330	CME	To CME	OK		AW1	12345	999	ABC	6000869	6000869	264787	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1500.7	1500.9		STP	DAY		4	1			
16	7/29/2009	12:15:28.331	CME	From CME	REJECT	Order Rejected - Credit Controls	AW1	12345	999	ABC	6000869	6000869	264787	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS		1500.7	1500.9		STP	DAY		4	1			
The following is an example for User AW1 modifying an existing limit order (Order #6000867) which is accepted by GLOBEX.																																	
15	7/29/2009	12:17:28.480	CME	From Client	OK		AW1	12345	999	ABC	6000870	6000867	264788	MODIFY	B	3		ESU09	ES	2009-07	FFIFSS		1500.7			LMT	DAY		4	1			
16	7/29/2009	12:17:28.481	CME	To Client	OK		AW0	12345	999	ABC	6000870	6000867	264788	MODIFY	B	3		ESU09	ES	2009-08	FFIFSS		1500.7			LMT	DAY		4	1			
17	7/29/2009	12:17:28.482	CME	To CME	OK		AW1	12345	999	ABC	6000870	6000867	264788	MODIFY	B	3		ESU09	ES	2009-09	FFIFSS		1500.7			LMT	DAY		4	1			
18	7/29/2009	12:17:29.333	CME	FROM CME	OK		AW1	12345	999	ABC	6000870	6000867	264788	MODIFY	B	3		ESU09	ES	2009-09	FFIFSS		1500.7			LMT	DAY		4	1			
The following is an example of an existing limit order (Order #6000867) being partially filled at the given price.																																	
19	7/29/2009	12:20:28.428	CME	FROM CME	OK		AW1	12345	999	ABC	6000870	6000867	264789	EXECUTION	B	2		ESU09	ES	2009-09	FFIFSS		1500.7	1500.7		LMT	DAY		4	1			
20	7/29/2009	12:20:28.429	CME	To Client	OK		AW1	12345	999	ABC	6000870	6000867	264789	EXECUTION	B	2		ESU09	ES	2009-09	FFIFSS		1500.7	1500.7		LMT	DAY		4	1			
21	7/29/2009	12:21:32.365	CME	FROM CME	OK		AW1	12345	999	ABC	6000870	6000867	264789	EXECUTION	B	3		ESU09	ES	2009-09	FFIFSS		1500.7	1500.7		LMT	DAY		4	1			
22	7/29/2009	12:21:32.366	CME	To Client	OK		AW1	12345	999	ABC	6000870	6000867	264789	EXECUTION	B	3		ESU09	ES	2009-09	FFIFSS		1500.7	1500.7		LMT	DAY		4	1			
The following is an example for User AW1 entering a Market order (Order #6000871) which is accepted by GLOBEX. The order is a give-up to firm 001.																																	
23	7/29/2009	12:22:56.236	CME	From Client	OK		AW1	12345	999	ABC	6000871	6000871	264790	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
24	7/29/2009	12:22:56.237	CME	To Client	OK		AW1	12345	999	ABC	6000871	6000871	264790	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
25	7/29/2009	12:22:56.238	CME	To CME	OK		AW1	12345	999	ABC	6000871	6000871	264790	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
26	7/29/2009	12:22:56.239	CME	From CME	OK		AW1	12345	999	ABC	6000871	6000871	264790	NEW ORDER	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
The following is an example of an existing market order (Order #6000871) being filled at the market price.																																	
27	7/29/2009	12:25:32.569	CME	From CME	OK		AW1	12345	999	ABC	6000871	6000871	264790	EXECUTION	B	10		ESU09	ES	2009-09	FFIFSS			1500.9		MKT	GTC		4	1	GU	001	6789
28	7/29/2009	12:25:32.570	CME	To Client	OK		AW1	12345	999	ABC	6000871	6000871	264790	EXECUTION	B	10		ESU09	ES	2009-09	FFIFSS			1500.9		MKT	GTC		4	1	GU	001	6789
The following is an example for User AW1 attempting to cancel a filled order (Order #6000871) which is rejected by GLOBEX.																																	
29	7/29/2009	12:26:58.364	CME	From Client	OK		AW1	12345	999	ABC	6000871	6000871	264790	CANCEL	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
30	7/29/2009	12:26:58.365	CME	To Client	OK		AW1	12345	999	ABC	6000871	6000871	264790	CANCEL	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
31	7/29/2009	12:26:58.366	CME	To CME	OK		AW1	12345	999	ABC	6000871	6000871	264790	CANCEL	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
32	7/29/2009	12:26:58.367	CME	From CME	REJECT	Too Late To Cancel	AW1	12345	999	ABC	6000871	6000871	264790	CANCEL	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
33	7/29/2009	12:26:58.368	CME	To Client	REJECT	Too Late To Cancel	AW1	12345	999	ABC	6000871	6000871	264790	CANCEL	B	10		ESU09	ES	2009-09	FFIFSS					MKT	GTC		4	1	GU	001	6789
The following is an example for User AW1 entering an iceberg order (Order #6000872) which is accepted by Globex																																	
34	7/29/2009	12:27:42.356	CME	From Client	OK		AW1	12345	999	ABC	6000872	6000872	264790	NEW ORDER	B	100	10	ESU09	ES	2009-09	FFIFSS		1500.7			LMT	DAY		4	1			
35	7/29/2009	12:27:42.357	CME	To Client	OK		AW1	12345	999	ABC	6000872	6000872	264790	NEW ORDER	B	100	10	ESU09	ES	2009-09	FFIFSS		1500.7			LMT	DAY		4	1			
36	7/29/2009	12:27:42.358	CME	To CME	OK		AW1	12345	999	ABC	6000872	6000872	264790	NEW ORDER	B	100	10	ESU09	ES	2009-09	FFIFSS		1500.7			LMT	DAY		4	1			
37	7/29/2009	12:27:42.359	CME	From CME	OK		AW1	12345	999	ABC	6000872	6000872	264790	NEW ORDER	B	100	10	ESU09	ES	2009-09	FFIFSS		1500.7			LMT	DAY		4	1			