

CME Audit Trail Definitions Version 2.0

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	Required
1	SLE/Server ID	An identifier that logically represents the order routing server and/or database that from which the message originated.	Cannot be spaces	N/A	Y
2	Server Transaction Number	A permanently assigned, sequential number which must be unique to each audit trail message created for the database on which it resides. This number should be reset at the start of each new business day.	Must be numeric	N/A	Y
3	Server Process Date	The date that the order routing server processed the audit trail message	Must be in valid date format (YYYY-MM-DD)	N/A	Y
4	Server Timestamp	The time that the order routing server processed the audit trail message	Must be in valid time format (HH:MM:SS.###). Precision, at a minimum, must be down to the second	N/A	Y
5	Exchange	The exchange with which the order routing software is communicating	Default value will always be "CME"	207	Y
6	Message Direction	Indicates the direction of communication between the order routing system's server and any of the following: its client(s), another order routing system server, or the CME.	"TO SERVER" "FROM SERVER" "TO CME" "FROM CME" "TO CLIENT" "FROM CLIENT" The name of the specific Server should be identified if multiple possibilities exist. (i.e. FROM DBTEST01)	N/A	Y
7	Status	Indicates the result of messages sent either between an order routing server and its client or an order routing server and the CME	"OK" "REJECT"	N/A	Y
8	Order Number	Defines a number that is internally generated by the order routing software that uniquely identifies an order instruction	Free form text - The last four digits must be unique	11	Y

CME Audit Trail Definitions Version 2.0

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	Required
9	Relative Key	A unique key which ties all audit trail messages together for a given order throughout its entire lifespan. This is different from the Order Number in that the Relative Key will not change during MODIFY or CANCEL/REPLACE events, even if the Order Number does change	Cannot be spaces	9717	Y
10	Action	Indicates the activity being initiated by the order routing software	"CANCEL" "ENTER" "EXECUTION" "LOGIN" "LOGOFF" "MODIFY" "TLTC"	35	Y
11	Buy/Sell Indicator	Designates whether the order instruction is either a bid or an offer	"B" "S"	54	Y
12	Quantity	The number of contracts bid, offered, or filled	Must be numeric. Integers must be greater than 0	38 (32 for EXECUTIONS)	Y
13	Instrument	For GLOBEX instructions only. The instrument that is being bid or offered	Cannot be spaces	107	Y
14	Product	The commodity that is being traded on.	Must be a valid CME commodity code	55	Y
15	Delivery Date	Delivery Date for which the commodity is being traded on.	Must be a valid delivery date in a commodity for which the order instruction is being submitted. Must be in "YY-MM" format	derived from 107	Y
16	Put/Call Indicator	For options orders only. Should indicate if order instruction is a "put" or "call"	"P" "C"	derived from 107	N (except for options)
17	Strike Price	For options orders only. Should indicate the strike price for the order instruction	Must be numeric	derived from 107	N (except for options)
18	Limit Price	For limit and stop limit order instructions, the price being bid or offered	Must be numeric	44	Y (except for Market orders)

CME Audit Trail Definitions Version 2.0

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	Required
19	Stop Price	For stop orders, the trigger price at which the stop will be activated	Must be numeric.	99	N (unless Order Type = 'STP' or 'STL')
20	Fill Price	The specific price at which the order was filled	Must be numeric.	31	N (except for 'EXECUTION' messages)
21	Order Type	This field defines what type of order instruction is being originated.	"MKT" - Market "LMT" - Limit "STL" - Stop Limit	40	Y
22	Order Qualifier	Qualifier which indicates when the given order instruction will expire	"DAY" - Good for entire day "FAK" - Fill and Kill "GTC" - Good Til Canceled "GTD" - Good Till Date	59	Y
23	Globex User ID	Leave spaces		n/a	N
24	Firm User ID	An identifier assigned by the order routing system for accessing that system. <u>This identifier should be present on all transactions between an order routing system server and its client(s)</u>	Cannot be spaces	50	Y
25	Customer Type Indicator	This code determine the type of account for which the order is being placed	"1" - Individual trading for own act "2" - Trade for house account "3" - Trade for other member "4" - Trade for customer account	9702	Y
26	Origin	Code representing if the order is of Customer or House origin	"0" - Customer "1" - House	204	Y
27	Account Number	An alphanumeric designator for whom the bid or offer is being initiated. This designator must be a valid account on the books of a CME clearing firm	Cannot be spaces	1	Y
28	Give Up Firm	For GLOBEX messages only. A literal containing the CME clearing firm to whom the order, if executed, will be given up to	Must be valid CME clearing firm when filled in	9707	N

CME Audit Trail Definitions Version 2.0

Seq	Field Name	Description	Validation	Comparable FIX TAG ID	Required
29	Discretionary Indicator	A Yes/No indicator signaling whether or not the supplied discretionary point are to be used for the given transaction. If not, the firm default for discretionary points will be used.	"Y" - Yes "N" - No	??	Y
30	Discretionary Points	A whole number which denotes the range of ticks above and below the given market price at which a limit order is created.	Must be numeric.	??	N (unless Discret Ind = 'Y')
31	Message	Customized message detailing the status of the transaction.	Must be populated when the "Status" field has a value of "REJECT"	58	N (unless Status = 'REJECT')
32	Firm	The CME code for the firm submitting the transaction	Must be a valid CME firm code	49	N (unless multiple firms are processed)