

New Order – Single

Tag	Field Name	Format	Req'd	Comments
	Standard Header		Y	MsgType = D
11	ClOrdID	String	Y	Unique identifier of the order as assigned by the CBOE.
583	ClOrdLinkID	String	Y	Unique identifier of the other order in the pair as assigned by the CBOE.
109	ClientID	String	Y	Market participant identifier (MPID) of the CBOE's customer submitting the order.
1	Account	String	N	Account mnemonic provided by the CBOE's customer.
63	SettlmntTyp	Char	N	If present the only valid value is: 0 = Regular.
21	HandlInst	Char	Y	Always 1 = Automated execution order, private, no Broker intervention.
55	Symbol	String	Y	Ticker symbol. Prefix only in case the stock is a class A, class B, preferred, and so on.
65	SymbolSfx	String	N	Required for symbols with suffixes (class A, class B, preferred, and so on).
54	Side	Char	Y	Valid values: 1 = Buy 2 = Sell 5 = Sell short 6 = Sell short exempt If side is Buy, the side of the order identified by ClOrdLinkID must be Sell, Sell short, or Sell short exempt and vice versa.
114	LocateReqd	Boolean	N	Required for short sell orders. Indicates whether the broker is to locate the stock in conjunction with a short sell order. Valid values: Y = Indicates the broker is responsible for locating the stock N = Indicates the broker is not required to locate the stock
60	TransactTime	UTCTimestamp	Y	Time this order request was initiated/released by the CBOE system.
38	OrderQty	Qty	Y	Number of shares.
40	OrdType	Char	Y	Always 2 = Limit
44	Price	Price	Y	Price per share in US dollars.

376	ComplianceID	String	N	Required for OTC orders. Used to represent this transaction for OATS compliance purposes. Must comply with OATS specification. Can be the same as ClOrdID. The OATS format consists of an alphabetic branch code followed by one blank followed by a sequence number. The branch code can include two to three characters, and the sequence number can include three to four digits. Examples are: AA 111 AAA 1111
59	TimeInForce	Char	N	If present the only valid value is: 0 = Day
528	OrderCapacity	Char	N	Capacity of the CBOE's customer. See FIX 4.3 specification for values.
58	Text	String	N	Free text.
	<i>Standard Trailer</i>		Y	

Execution Reports

Tag	Field Name		Req'd	Comments
	<i>Standard Header</i>		Y	MsgType = 8
37	OrderID	String	Y	Unique identifier for the order as assigned by NYFIX.
11	ClOrdID	String	Y	Unique identifier for the order as assigned by the CBOE.
583	ClOrdLinkID	String	Y	Unique identifier of the other order in the pair as assigned by the CBOE.
109	ClientID	String	Y	Market participant identifier (MPID) of the CBOE's customer submitting the order.
76	ExecBroker	String	Y	Always NYFIX Millennium's MPID ('NYFX')
17	ExecID	String	Y	Unique identifier for the execution report message as assigned by NYFIX
20	ExecTransType	Char	Y	Valid values: 0 = New (for acknowledgments and fills) 1 = Cancel (for busts)
19	ExecRefID	String	N	Unique identifier of the execution being busted. Required for Cancel ExecTransType messages
150	ExecType	Char	Y	Always the same as OrdStatus. See below.

39	OrdStatus	Char	Y	Valid values: 0 = New (order acknowledged by NYFIX) 2 = Filled (order executed by NYFIX) 4 = Canceled (order canceled after a DK from the CBOE) 8 = Rejected (order rejected by NYFIX)
103	OrdRejReason	Int	N	For optional use with ExecType = 8 (Rejected) Valid values: 1 = Unknown symbol 2 = Exchange closed (halted trading for symbol) 5 = Unknown Order (order not compliant with this specification) 6 = Duplicate Order (e.g. dupe CIOrdID) 10 = Invalid Investor ID (unknown MPID in ClientID) 11 = Unsupported order characteristic (order fails NBBO and/or up-tick validation) More detail can be provided by NYFIX in the Text field.
1	Account	String	N	Returned in execution report by NYFIX if present in the order from the CBOE.
63	SettlmntTyp	Char	N	Same as in the order.
55	Symbol	String	Y	Same as in the order.
65	SymbolSfx	String	N	Same as in the order.
54	Side	Char	Y	Same as in the order.
38	OrderQty	Qty	Y	Same as in the order.
40	OrdType	Char	Y	Same as in the order.
44	Price	Price	Y	Same as in the order.
376	ComplianceID	String	Y	Same as in the order.
59	TimeInForce	Char	N	Same as in the order.
528	OrderCapacity	Char	N	Same as in the order.
32	LastShares	Qty	N	Required for ExecTransType = 0 (New) and ExecType = 2 (Filled) and equal to OrderQty. Equal to 0 if sent for any other combination of ExecTransType and ExecType.
31	LastPx	Price	N	Required for ExecTransType = 0 (New) and ExecType = 2 (Filled) and equal to Price. Equal to 0.0 if sent for any other combination of ExecTransType and ExecType.
151	LeavesQty	Qty	Y	Equal to OrderQty for ExecTranType = 0 (New) and ExecType = 0 (New), 4 (Canceled), or 8 (Rejected). Equal to 0 for any other combination of ExecTransType and ExecType.
14	CumQty	Qty	Y	Equal to LastShares if present, 0 otherwise.

6	AvgPx	Price	Y	Same as LastPx.
60	TransactTime	UTCTimestamp	Y	Time the transaction represented by this ExecutionReport occurred
58	Text	String	N	Free text. May be used by NYFIX to provide more detail on reasons for rejects.
	<i>Standard Trailer</i>		Y	