CBOE®
CHICAGO BOARD OPTIONS EXCHANGE

CBOE Application Programming Interface

CBOE FIX 4.2 Version 2.51 Release Notes

Provides an overview to the major changes to the FIX 4.2 Service in the next release of the CMi

CBOE PROPRIETARY INFORMATION

08 July 2003

Document #[FIX-00]

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Overview

CBOEdirect FIX 4.2 Version 2.51 is a documentation only release. The documents have been updated to reflect changes that have occurred since the publication of the V2.5 release. The section below summarizes the changes that were incorporated in each document.

Document Changes

UNIVERSAL

- CBOE discontinued the Extended Trading Hours (ETH) session. Removed W_AM1 and ETH in all documents and test plans.
- General changes made to all documents to enhance support for Hybrid.

FIX-01

No change.

FIX-03a

No change.

FIX-03b (Including Tag Dictionary)

No change.

FIX-03c

- Changed the format of the Exec ID.
- Added new information for routing In-Crowd Market-Maker (ICM) orders.

FIX-03d

- In Market Data Requests, changed symbol[55] to require the three letter options class symbol instead of the stock symbol.
- Changed the format of the Exec ID.
- NBBO is not supported in RTH / W_MAIN / Hybrid.
- RFQs are not supported in Hybrid (W_MAIN) options.

FIX-06

- Changed the name of the ETH / ONE Quote Test Plan to Quote Test Plan (RTH / ONE)
- Explained new phase 4 and phase 5 testing procedures for Hybrid.

- Market Data Test Plan (specifically the EOP section) is now required for options DPMs.

- Changed name of ETH / ONE Order Test Plan to RTH / ONE Order Test Plan.

- Changed name of ETH / ONE Strategy Order Test Plan to RTH / ONE Strategy Order Test Plan.