



CBOE Application Programming Interface

CBOE FIX 4.2 Version 6.1 - Release Notes

Provides an overview of the updates and changes to the FIX 4.2 with this version release.

CBOE PROPRIETARY INFORMATION

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Document #[FIX-00]

Front Matter

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Questions regarding this document can be directed to The Chicago Board Options Exchange at 312.786.7300 or via e-mail: api@cboe.com.

The latest version of this document can be found at the CBOE web site <http://systems.cboe.com>.

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Overview

FIX4.2, Version 6.1, release notes were initially published on August 14, 2009. This updated document introduces new CBSX order contingency types that will be available to FIX users.

The material presented in this document highlights the upcoming changes for the new release of the FIX 4.2 API, Version 6.1. Documentation changes are detailed in the sections below. Your feedback or questions regarding this document should be sent to API@cboe.com

FIX 4.2, V6.1 Highlights

The sections below discuss the upcoming CBOEdirect software release that introduces new CBSX order contingency types and new FIX messages to support Market Maker Hand Held (MMHH) functionality.

New CBSX Order Contingency Types

CBOEdirect will support two new order contingency types: (1) BID_PEG_CROSS and (2) OFFER_PEG_CROSS. Order providers will be able to specify on inbound paired orders whether the paired orders should cross at the NBBO bid price, the NBBO offer price, or 'x' better than the NBBO bid or offer price (where 'x' can be designated as a value in pennies including up to 4 decimal places to indicate sub-penny values). These contingency types apply only to equity orders and the CBSX trading session.

The following is what the user will need to set in their FIX tags for each of the paired orders in order to specify the new contingency types.

1. Specify the new values in ExecInst[18]

- BID_PEG_CROSS = l (Note that is a lower-case "L", not a "one")
- OFFER_PEG_CROSS = m

2. The orders need to be set to market (tag 40=1) orders in OrdType[40]. This also implies Price[44] does not exist.

3. The orders need to specify a DiscretionInst[388] of MARKET (tag 388=1)

4. The orders need to specify a DiscretionOffset[389] of the desired value. FIX will take this in like any other Price field, so a penny would be entered as tag389=0.01, a tenth of a penny would be entered as 0.001, and so forth.

If one or more of those four conditions is not met for the order, FIX will reject the order with a DataValidation exception, and the Text[58] field of the ExecutionReport will have an explanation of what was wrong.

Examples

```
[8=FIX.4.2^A9=0285^A35=8^A34=123^A49=DFIX701^A56=TEST701^A52=20090827-
15:02:30^A6=0^A11=DMG0005-
20090827^A14=0^A84=0^A17=0:0.35164121.0^A20=0^A150=8^A31=0^A32=0^A151=0^A37
=NONE^A38=100^A103=0^A39=8^A40=2^A44=2^A167=CS^A54=2^A55=AA^A58=Invalid
```

Data - DiscretionInst(388): 1[MARKET PRICE DiscretionInst requires MARKET Order Type]^A10=174^A]

[8=FIX.4.2^A9=0284^A35=8^A34=129^A49=DFIX701^A56=TEST701^A52=20090827-15:05:18^A6=0^A11=DMG0006-20090827^A14=0^A84=0^A17=0:0.35164122.0^A20=0^A150=8^A31=0^A32=0^A151=0^A37=NONE^A38=100^A103=0^A39=8^A40=1^A167=CS^A54=2^A55=AA^A58=Invalid Data - DiscretionInst(388): 1[DiscretionInst specified, but no DiscretionOffset provided]^A10=148^A]

MMHH to CBOEdirect

The September 2009 software release of CBOEdirect will encompass MMHH functionality. The existing Market Maker Hand Held system gives Firm traders the ability to electronically enter their trades on a firm's handheld device and send them for processing to the MMHH System via the NCC interface. With the enhancement of the FIX login message and introduction of two new FIX messages, FIX users will have the ability to perform MMHH functionality using the CBOEdirect platform instead of the NCC interface.

Logon Message

The FIX Logon Message, MsgType[35] = A, has been enhanced to allow users to indicate participation in the MMHH to CBOEdirect message flow. FIX users must indicate MMHH participation by specifying the value, MMHH, in the TargetSubID [57] field. By specifying MMHH interest, the user is subscribing to receive MMHH trade notifications. This subscription remains in effect for the user's login session. Below is an example of a logon message indicating MMHH interest and subscription.

8=FIX.4.2|9=0089|35=A|50=X01:X01|57=TEST:MMHH|34=1|49=TEST701|56=DFIX701|52=20090714-20:30:26|98=0|108=30|10=211|

Add a Floor Trade

The CBOEdirect FIX engine will support a new "user defined" message type: AddFloorTrade (35=U01), for MMHH floor trade generation. This new message type re-uses FIX 4.2 tags. No new User Defined tags are used. The tags chosen for the new message retain their normal meanings (as close as possible). Below are the tags used to generate a MMHH floor trade.

Add Floor Trade Message (Inbound)

Tag	Field Name	FIX Req'd	CBOE Req'd	FIX 4.2 usage
	Standard Header	Y	Y	<i>MsgType[35] = U01</i>
109	ClientID	N	Y	Options and Futures: Correspondent Firm. This is an optional free-form field. The maximum size is 4 characters and the data type is uppercase alphabetic only.
76	ExecBroker	N	Y	Options and Futures: Executing Firm: Valid CBOE clearing firm number for representation of this order when traded and submitted to CBOE Trade Match (CTM). This is a required field that must contain the <i>FirmIdentifier(123)</i> or <i>ExchangeIdentifier:FirmIdentifier (CME:123)</i> if the exchange is not CBOE.

Tag	Field Name	FIX Req'd	CBOE Req'd	FIX 4.2 usage
55	Symbol	Y	Y	Trading Symbol. Examples: CBOE Options MSQ, DLQ, IBM, etc. this would be the reporting class symbol (e.g. DLQ, DLY, DLJ, DLZ, etc) OneChicago Stock Futures MSFT1C, IBM1C, etc.
48	SecurityID	N	N	CBOEdirect product key Note: the CBOEdirect product key is <u>required</u> for all strategy (multi-leg) products.
1	Account	N	N	Options and Futures: Account field is required for market-maker order entry but optional for broker-dealer order entry. Accounts must be approved by the CBOE Membership Department and must be pre-configured by your API testing representative. Exact size is 3 and data type is alpha only. When market-makers enter orders of origin "M", "I", or "N" tag 9324 should be used in addition to tag 1 (see 9324 requirements). For entering orders of any origin other than "M", "I" or "N", (including "C" = customer), the Account field can contain any value. For orders with a "W" designation, Firms are advised not to send data in the Account [tag 1] field.
375	ContraBroker	N	Y	FirmIdentifier of contraparty to trade. Currently not used for all orders.
337	ContraTrader	N	Y	Trader or broker acronym of contraparty to trade. Currently not used for all orders.
167	SecurityType	N	Y	Required 'OPT' for options, CS, FUT, INDX, MLEG, USTB
200	MaturityMonthYear	N	Y	Format: YYYYMM (e.g., 200209)
205	MaturityDay	N	Y	Specifies the maturity date of the product.
201	PutOrCall	N	Y	Required for Option products. 0 = Put, 1 = Call
202	StrikePrice	N	Y	Required for Option products
54	Side	Y	Y	For Options or Futures orders, CBOE supports the following values: 1 = Buy 2 = Sell For orders of type MLEG (strategies), CBOE supports the following values: 1 = Same or B = Same 2 = Opposite or C=Opposite For Stock, CBOE supports the following values: 1 = Buy 2 = Sell 5 = Sell_Short 6 = Sell_Short_Exempt
38	OrderQty	N	Y	Quantity specified on the original request message from the firm.

Tag	Field Name	FIX Req'd	CBOE Req'd	FIX 4.2 usage
44	Price	N	N	<p>All orders: Price per contract – should be specified for all limit orders; Price should not be specified on market orders. Refer to Contingency Mapping Table.</p> <p>Stock: Should be specified for all limit orders. Refer to Contingency Mapping Table.</p> <p>Cabinet: Required for entering a Cabinet order. 0.01=Cabinet</p>
60	TransactTime	N	Y	Time order is submitted in UTC time
77	OpenClose	N	N	<p>Options and Futures: Possible values: “O” or “C” (“N” is not supported by FIX).</p> <p>If OpenClose is not specified, the effect will be the same as “Not Applicable.”</p> <p>Required for Customer (“C”) options orders. Ignored for Firm (“F”) orders. For all orders (single-leg or multi-leg) of origin “M” or “I” in the W_MAIN session, this tag <i>must not</i> appear in the order. Orders of all other origins in W_MAIN may use this tag or leave it out of the order. Orders of all origins in non-W_MAIN sessions may use this tag or leave it out of the order.</p>
336	TradingSessionID	N	Y	<p>Options and Futures: No more than one TradingSessionID must be specified on each order:</p> <p>CBOE trading floor: ‘W_MAIN’</p> <p>CBOE Futures Exchange: ‘CFE_MAIN’</p> <p>CFE Options on Futures: ‘COF_MAIN’</p> <p>OneChicago: ‘ONE_MAIN’</p> <p>Stock Trading On CBOEdirect: ‘W_STOCK’</p> <p>CBOE 2: “C2_MAIN”</p>
439	ClearingFirm	N	N	CMTA - This is an optional field designating a clearing firm that is different from the executing firm, as entered in ExecBroker (76). The value entered in ClearingFirm(439) is the clearing firm number where this trade will clear at the OCC.
440	ClearingAccount	N	N	<p>Options and Futures: Required for all futures orders (ONE and CFE). Should not be used for option orders of origin “M”, “N”, or “I”.</p> <p>Optional for non-M, non-N, and non-I options orders. Must specify the market-maker account where the trade will clear at the OCC. This field could be the Q-account, joint account, or the market-maker acronym of the market-maker. This tag should not be used for orders of origin “M” or “N” – instead, tag 9324 should be used. Market-makers entering orders of origin “M”, “I”, or “N” should use tag 9324 instead of tag 440 (see 9324 requirements).</p>
<i>CBOE Custom Fields</i>				

Tag	Field Name	FIX Req'd	CBOE Req'd	FIX 4.2 usage
9324	ClearingOptionalData	N	Y	<p>For AIM Auctions: Enter A:AIM as the first characters. If a Firm does not wish to cancel the primary order when the auction expires, the Firm must enter A:AIR, instead of A:AIM, in this field. This will designate the primary order to be returned to the system and trade or book as a regular order.</p> <p>Directed AIM: CBOE high and low order values prefixed by DIAM for Directed AIM match orders.</p> <p>Stock: "NLTR" (Names Later) is entered in this field to indicate non real-time clearing orders in the W_STOCK session. If the order gets executed, the trade will not automatically clear. Traders will have to provide the contra-party information at the end of the day before the trade clears.</p> <p>Options:</p> <p>For Customer orders, the first four characters of this field get reported to the last four characters of the CBOE Trade Match Optional Data field. These four characters get reported to the OCC. This tag is required for all options orders of origin "M" or "N" that are sent to the CBOE. This tag is not required for options orders of origin "I". Contains data that will be passed on to CBOE trade match (CTM) and will be part of clearing information sent to the OCC. The data is specific to each member firm. For market maker orders routed to the CBOE Trading Floor (W_MAIN session), the tag 9324 should contain the Market Maker Account (Q Account, joint account, or market maker acronym).</p> <p>Market Maker format:</p> <p>M:ABC ABC123ABC</p> <p>M: in characters 1 and 2 (including the colon)</p> <p>ABC in characters 3 – 5.</p> <p>This value should contain the market maker account, Q-account, or joint account where the trade will clear. This value will be moved to the Market Maker Account field on the Trade Match record.</p> <p>(Space) in character 6</p> <p>ABC123 in characters 7 – 12</p> <p>This is the firm's back office sub-account field. Not a required field. If present, it will be moved to characters 6–11 of the Trade Match Optional Data field. (Same as a Market Maker Terminal trade)</p> <p>ABC in characters 13-15</p> <p>For orders of origin "I", "M", and "N", these three characters should contain the three-letter market-maker acronym.</p> <p>Preferred Market Maker</p> <p>Firms that wish to give one DPM priority in participating in a trade use this tag.</p> <p>The firm would send "P:firm;" and can coexist with other data that may be present in this tag. "firm" is the CBOE firm acronym that will be supplied by CBOE. Please note that the message must include the colon : and semi-colon ;</p>
				<p style="text-align: right;">7</p> <p>Futures: This field stays with the order for the life of the order. The first release goes to the OCC.</p> <p>Release Notes</p> <p>Linkage: This tag is not used for Linkage.</p>

Tag	Field Name	FIX Req'd	CBOE Req'd	FIX 4.2 usage
				Futures: This field stays with the order for the life of the order. The first 16 bytes go to the OCC.
	Standard Trailer	Y	Y	

Example of AddFloorTrade Message (In)

8=FIX.4.2|9=0220|35=U01|34=5|49=TEST701|56=DFIX701|52=20090715-15:49:12|55=AA|167=OPT|200=200910|205=22|201=1|202=7.50|38=5|44=1.50|54=1|375=671|337=AAA|109=AAD|76=551|77=O|1=QSJ|440=MWM|9324=optionaldata|60=20090715-12:00:00|336=W_MAIN|10=096|

Example of Business Reject Message (Out)

If a user attempts to use the AddFloorTrade without indicating MMHH interest at login, a BusinessReject (35=j) message will be generated in response.

8=FIX.4.2|9=0102|35=j|34=5|49=DFIX701|56=TEST701|52=20090715-15:49:12|45=5|372=U01|380=0|58=Other: Not MMHH Subscribed|10=099|

The new messages are sent back to the user with additional tags and values indicating the success or failure of the message processing. The contents of the inbound AddFloorTrade message are sent outbound, possibly with the following additions:

Add Floor Trade Message (Outbound)

Tag	Field Name	FIX 4.2 usage
	Standard Header	<i>MsgType[35] = U01</i>
48	SecurityID	CBOEdirect product key Note: the CBOEdirect product key is <u>required</u> for all strategy (multi-leg) products.
107	SecurityDesc	Strategy Products: This field will be set to the strategy product names as described in the CBOEdirect W_MAIN / ONE Strategy Order Test Plan. 1 = Unknown 2 = Straddle 3 = Pseudo_Straddle 4 = Vertical 5 = Ratio 6 = Time 7 = Diagonal 8 = Combo 9 = Buy-Write Option, Future, Index, or Underlying Products: This field will not be present in Execution Reports.
39	OrdStatus	“1” (New) – If “New” the AddFloorTrade was successful, and an ExecID will also be sent. “8” (Rejected) – If “Rejected,” text will be also be sent indicating what failed in the inbound message.

Tag	Field Name	FIX 4.2 usage
58	Text	Text indicating what failed with the inbound message.
17	ExecID	This is the TradeID of the successful AddFloorTrade. It may be used inbound to attempt to delete the FloorTrade in a DelFloorTrade message. Values: HiNum: LoNum
200	MaturityMonthYear	Format: YYYYMM (e.g., 200209)
205	MaturityDay	Specifies the maturity date of the product.
201	PutOrCall	Required for Option products. 0 = Put, 1 = Call
202	StrikePrice	Required for Option products

Examples of outbound messages (two failures, one success)

(Syntax Error in)

```
8=FIX.4.2|9=0227|35=U01|34=3|49=TEST701|56=DFIX701|52=20090714-
20:31:26|55=A|167=OPT|200=200908|205=22|201=1|202=30.00|38=5|44=1.50|54=1|375=CBOE:
000|337=MWM|109=CBOE:000|76=CBOE:123|77=O|1=X01|440=MWM|439=CBOE:123|9324
=optionaldata|336=W_MAIN|10=185|
```

(Syntax Error out)

```
8=FIX.4.2|9=0250|35=U01|34=3|49=DFIX701|56=TEST701|52=20090714-
20:31:26|38=5|44=1.50|54=1|109=CBOE:000|337=MWM|375=CBOE:000|77=O|1=X01|440=M
WM|439=CBOE:123|76=CBOE:123|9324=optionaldata|55=A|167=OPT|200=200908|205=22|20
1=1|202=30.00|39=8|58=Missing tag:60|336=W_MAIN|10=024|
```

(Validation Error in)

```
8=FIX.4.2|9=0248|35=U01|34=7|49=TEST701|56=DFIX701|52=20090714-
20:36:32|55=A|167=OPT|200=200908|205=22|201=1|202=30.00|38=5|44=1.50|54=1|375=CBOE:
000|337=MWM|109=CBOE:000|76=CBOE:123|77=O|1=X01|440=MWM|439=CBOE:123|9324
=optionaldata|60=20090714-20:35:16|336=W_MAIN|10=207|
```

(Validation Error out)

```
8=FIX.4.2|9=0353|35=U01|34=7|49=DFIX701|56=TEST701|52=20090714-
20:36:32|38=5|44=1.50|54=1|109=CBOE:000|337=MWM|375=CBOE:000|77=O|1=X01|440=M
WM|439=CBOE:123|76=CBOE:123|9324=optionaldata|48=637946427|55=A|167=OPT|200=200
908|205=22|201=1|202=30.00|39=8|58=NotAccepted:Invalid firm number: 000. The firm number
must be an positive integer. |60=20090714-20:35:16|336=W_MAIN|10=035|
```

(Success in)

```
8=FIX.4.2|9=0221|35=U01|34=42|49=TEST701|56=DFIX701|52=20090714-
21:23:26|55=AA|167=OPT|200=200910|205=22|201=1|202=7.50|38=5|44=1.50|54=1|375=671|33
7=AAA|109=AAD|76=551|77=O|1=QSJ|440=MWM|9324=optionaldata|60=20090714-
12:00:00|336=W_MAIN|10=138|
```

(Success out)

```
8=FIX.4.2|9=0259|35=U01|34=93|49=DFIX701|56=TEST701|52=20090714-
21:23:26|38=5|44=1.50|54=1|109=AAD|337=AAA|375=671|77=O|1=QSJ|440=MWM|76=551|93
```

24=optionaldata|48=638342660|55=AA|167=OPT|200=200910|205=22|201=1|202=7.50|17=6542
8:1617608111|39=0|60=20090714-12:00:00|336=W_MAIN|10=222|

Delete a Floor Trade

The CBOEdirect FIX engine will support another new “user defined” message type: DelFloorTrade (35=U02), for MMHH floor trade deletion. This new message type re-uses FIX 4.2 tags. No new User Defined tags are used. The tags chosen for the new message retain their normal meanings (as close as possible). Below are the tags used to delete a MMHH floor trade.

Delete Floor Trade Message (Inbound)

Tag	Field Name	FIX Req'd	CBOE Req'd	FIX 4.2 usage
	Standard Header	Y	Y	<i>MsgType[35] = U02</i>
109	ClientID	N	Y	Options and Futures: Correspondent Firm. This is an optional free-form field. The maximum size is 4 characters and the data type is uppercase alphabetic only.
76	ExecBroker	N	Y	Options and Futures: Executing Firm: Valid CBOE clearing firm number for representation of this order when traded and submitted to CBOE Trade Match (CTM). This is a required field that must contain the <i>FirmIdentifier(123)</i> or <i>ExchangeIdentifier:FirmIdentifier (CME:123)</i> if the exchange is not CBOE.
17	ExecID	N	Y	Used inbound to attempt to delete the FloorTrade. Values: HiNum: LoNum
55	Symbol	Y	Y	Trading Symbol. Examples: CBOE Options MSQ , DLQ , IBM, etc. this would be the reporting class symbol (e.g. DLQ, DLY, DLJ, DLZ, etc) OneChicago Stock Futures MSFT1C , IBM1C, etc.
48	SecurityID	N	N	CBOEdirect product key Note: the CBOEdirect product key is <u>required</u> for all strategy (multi-leg) products.
167	SecurityType	N	Y	Required ‘OPT’ for options, CS, FUT, INDX, MLEG, USTB
200	MaturityMonthYear	N	Y	Format: YYYYMM (e.g., 200209)
205	MaturityDay	N	Y	Specifies the maturity date of the product.
201	PutOrCall	N	Y	Required for Option products. 0 = Put, 1 = Call
202	StrikePrice	N	Y	Required for Option products

Tag	Field Name	FIX Req'd	CBOE Req'd	FIX 4.2 usage
336	TradingSessionID	N	Y	Options and Futures: No more than one TradingSessionID must be specified on each order: CBOE trading floor: 'W_MAIN' CBOE Futures Exchange: 'CFE_MAIN' CFE Options on Futures: 'COF_MAIN' OneChicago: 'ONE_MAIN' Stock Trading On CBOEdirect: 'W_STOCK' CBOE 2: "C2_MAIN"
	Standard Trailer	Y	Y	

The contents of the inbound Delete Floor Trade message are sent outbound, possibly with the following additions:

Delete Floor Trade Message (Outbound)

Tag	Field Name	FIX 4.2 usage
	Standard Header	<i>MsgType[35] = U02</i>
48	SecurityID	CBOEdirect product key Note: the CBOEdirect product key is <u>required</u> for all strategy (multi-leg) products.
107	SecurityDesc	Strategy Products: This field will be set to the strategy product names as described in the CBOEdirect W_MAIN / ONE Strategy Order Test Plan. 1 = Unknown 2 = Straddle 3 = Pseudo_Straddle 4 = Vertical 5 = Ratio 6 = Time 7 = Diagonal 8 = Combo 9 = Buy-Write Option, Future, Index, or Underlying Products: This field will not be present in Execution Reports.
39	OrdStatus	"1" (New) – If "New" the DelFloorTrade was successful. "8" (Rejected) – If "Rejected," text will be also be sent indicating what failed in the inbound message.
58	Text	Text indicating what failed with the inbound message.
200	MaturityMonthYear	Format: YYYYMM (e.g., 200209)
205	MaturityDay	Specifies the maturity date of the product.
201	PutOrCall	Required for Option products. 0 = Put, 1 = Call
202	StrikePrice	Required for Option products

Example of DelFloorTrade Messages (two failures, one success)

(Syntax Error in)

8=FIX.4.2|9=0249|35=U02|34=41|49=TEST701|56=DFIX701|52=20090717-13:07:19|55=A|167=OPT|200=200908|205=22|201=1|202=30.00|38=5|44=1.50|54=1|375=CBOE:001|337=MWM|109=CBOE:001|76=CBOE:123|77=O|1=X01|439=CBOE:123|440=MWM|9324=optionaldata|60=20090717-12:00:00|336=W_MAIN|10=254|

(Syntax Error out)

8=FIX.4.2|9=0212|35=U02|34=41|49=DFIX701|56=TEST701|52=20090717-13:07:19|109=CBOE:001|76=CBOE:123|55=A|167=OPT|200=200908|205=22|201=1|202=30.00|39=8|58=Invalid tag:38,44,54,375,337,77,1,439,440,9324,60 Missing tag:17|336=W_MAIN|10=165|

(Semantic Error in)

8=FIX.4.2|9=0120|35=U02|34=42|49=TEST701|56=DFIX701|52=20090717-13:07:43|17=123:456|55=AA|167=OPT|48=638342660|76=551|109=AAD|336=W_MAIN|10=233|

(Semantic Error out)

8=FIX.4.2|9=0218|35=U02|34=42|49=DFIX701|56=TEST701|52=20090717-13:07:43|109=AAD|76=551|48=638342660|55=AA|167=OPT|200=200910|205=17|201=1|202=7.5|17=123:456|39=8|58=NotFound:Unable to find trade report for tradeId: 123456|336=W_MAIN|10=134|

(Success in)

8=FIX.4.2|9=0128|35=U02|34=47|49=TEST701|56=DFIX701|52=20090717-13:09:01|17=65430:888458114|55=AA|167=OPT|48=638342660|76=551|109=AAD|336=W_MAIN|10=158|

(Success out)

8=FIX.4.2|9=0165|35=U02|34=99|49=DFIX701|56=TEST701|52=20090717-13:09:01|109=AAD|76=551|48=638342660|55=AA|167=OPT|200=200910|205=17|201=1|202=7.5|17=65430:888458114|39=0|336=W_MAIN|10=039|

Document Changes

FIX-01

- No changes

FIX-03a

- Updated TargetSubID [57] in the Logon Message (35=A) to include “:MMHH” for Market Maker Hand Held trade participation and notification.

FIX-03b (Including Tag Dictionary)

- No changes

FIX-03c

- Based on this release, added two new sections: (1) Submitting Floor Trades using the Add Floor Trade Message (MsgType=U01) and (2) Deleting Floor Trades using the Add Floor Trade Message (MsgType=U02).
- Removed all references to Linkage.

FIX-03d

- No changes

FIX-06

- No changes

FIX-07

- No changes

Test Plan Changes**FIX Phase 2 Test Plans****3a, Security Definition Test Plan**

- No changes

3b, Market Data Test Plan

- No changes

3c, Quote Test Plan - Hybrid-ONE-CFE (includes 3j, Hybrid Sections and 3L, CFE Supplemental Tests)

- No changes

3e, W_MAIN-ONE-CFE Order Test Plan (includes 3k, CFE Supplemental Tests)

- No changes

3f, Clearing Firm, Duplicate Message Test Plan

- No changes

3g, Strategy Quote Test Plan - ONE-CFE

- No changes

3i, W_MAIN-ONE-CFE Strategy Order Test Plan

- No changes

3m, Stock Trading On CBOEdirect (STOC) Order Test Plan

- No changes

3n, Stock Trading On CBOEdirect (STOC) Quote Test Plan

- No changes

3o, Stock Trading On CBOEdirect (STOC) DPM Administrative Test Plan

- No changes

Phase 4 Test Plan

- No changes