CHICAGO BOARD OPTIONS EXCHANGE

CBOE Application Programming Interface

CBOE FIX 4.2 Version 6.0 - 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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22 May 2009

Document #[FIX-00]

Front Matter

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Support and Questions Regarding This Document

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

The material presented in this document highlights the upcoming changes for the new release of the FIX 4.2 API, Version 6.0. 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, V6.0 Highlights

The sections below discuss upcoming CBOE*direct* software releases that introduce a new CBOE exchange, CBOE 2 (C2), and new functionality that supports Directed AIM order auctions and changes for Option Symbology.

CBOE 2 (C2)

The July 2009 software version of CBOE*direct* will introduce a new CBOE exchange, CBOE 2 (C2). C2 will be a fully electronic options exchange supporting a maker-taker pricing model. C2 functionality will be similar to the existing CBOE (W_MAIN) functionality with some key differences. Below are the key differences between CBOE and CBOE 2 with respect to the FIX 4.2 API.

Tag	CBOE	CBOE 2	Comments
18 [ExecInst]	Contingencies that are not accepted: -Not Held (NH)	Contingencies that are not accepted: -Minimum volume (MIN) -Market-if-Touched (MIT) -With Discretion (WD) -Midpoint Cross -Cross -Tied Cross -Autolink Cross -Autolink Cross Match -Cross_Within -Tied_Cross_Within	In C2 'Not Held' orders must be ACCEPTED where in the contingency is ignored and the orders are handled like a regular orders without any contingency.
336 [TradingSessionID]	W_MAIN	C2_MAIN	
207 [SecurityExchange]	W	W	The value "W" will be used for both CBOE and CBOE 2 (C2).
9730 [TradeLiquidityIndicator]	Billing type indicators: Maker=A Taker=R Flash_Response=E Flash=F Cross=C	Billing type indicators: Maker=A Taker=R Flash_Response=E Flash=F Cross=C	CBOE will be enhanced to include all the values in CBOE 2.

Tag	CBOE	CBOE 2	Comments
	Linked_AWAY=X	Linked_AWAY=X	
	Linked_AWAY_Response=L	Linked_AWAY_Response=L	
	Opening=O	Opening=O	
	ODD_LOT_FLASH=N	ODD_LOT_FLASH=N	
	ODD_LOT_RESPONSE=B	ODD_LOT_RESPONSE=B	
		RESTING=Q	
		CROSS_PRICE_IMP=S	
		FLASH_PRICE_IMP=T	
		FLASH_RESPONSE_PRICE_IMP=U	
		MAKER_TURNER=V	
		RESTING_TURNER=W	

Directed AIM

CBOE*direct's* Automated Improvement Mechanism (AIM) will be enhanced to include a new auction feature, Directed AIM. The Directed AIM auction will be supported in the Hybrid (W_MAIN) trading session and will be available in the July 2009 software release of CBOE*direct*.

Directed AIM gives order providers the ability to direct their orders to look for price improvement. The orders can be directed to either:

1. a target Firm (only one per order), or

2. a target DPM of a class, or

3. a target PDPM

The Directed AIM request targeted at a firm will be sent to Market Makers (MM) that are affiliated to the target firm. The Directed AIM request targeted at DPM will be sent to the DPM of the class. The Directed AIM request targeted at PDPM will be sent to the PDPM based on the PDPM assignment made in the Firm/Class routing property. If MM's should choose to price improve, they will send a matching order to start the AIM auction. The MMs also have the ability to allow the Directed AIM request to time out, or to reject the Directed AIM request.

Subscribe for Directed AIM Auctions

FIX users will use the "*Quote Status Request MsgType[35]=a*" to subscribe for Directed AIM auctions. AuctionType[tag 9383] will include AUCTION_DAIM=8 in support of Directed AIM.

Example

[8=FIX.4.2 9=0095 35=a 34=4 49=TEST401 56=DFIX401 52=20090211-15:30:53 55=AAI 167=OPT 336=W_MAIN 9463=500 **9383=8** 10=032]

Primary Order Submission

The "*New Order- Single Message MsgType[35]=D*" will be used to enter the primary order for Directed AIM auctions. A new UDF (User Defined Field), DirectedFirm [5941], will specify the targeted Firm, DPM of a class or PDPM.

Example

[8=FIX.4.2 9=0204 35=D 34=6 49=TEST401 56=DFIX401 52=20090211-
15:31:48 11=FTA0001-
20090211 76=551 21=1 40=2 55=AAI 167=OPT 200=200810 201=0 202=10.00 54=
1 38=100 44=2.00 47=C 60=20041020-
12:00:00 386=1 336=W_MAIN **5941=PAX** 10=012]

Match Order Submission

FIX users will use the "*New Order- Single Message MsgType[35]=D*" to enter the match order for Directed AIM auctions. The Match Order will specify the Cboe OrderHi:OrderLo values via the ClearingOptionalData [tag 9324] UDF prefixed by **DAIM:**

Example

[8=FIX.4.2 9=0222 35=D 34=3 49=TEST402 56=DFIX401 52=20090211-
15:33:05 11=LRC0001-
20090211 76=551 21=1 40=2 55=AAI 167=OPT 200=200810 201=0 202=10.00 54=
2 38=100 44=2.00 47=C 60=20041020-
12:00:00 386=1 336=W_MAIN **9324=DAIM:78116:1350753281** 10=187]

Cancel/Cancel Replace Request for Directed AIM Order

Users will be allowed to cancel and cancel replace their Directed AIM request. However, if the targeted Firm has responded to the Directed AIM request and the Directed AIM auction has started, then the cancel or cancel replace request will wait until the end of the auction. For cancel replace of a Directed AIM order, the orderEntry struct will include dfirm in the extensions field and primary order information in the optional data field.

Option Symbology

The next release of the CBOE*direct* FIX 4.2 API will include changes to support the Option Symbology initiative. The purpose of the Option Symbology initiative is to explicitly identify a tradable product. All CBOE*direct* products are identified internally by a numeric productKey (which can be used in SecurityID[tag 48]).

Inbound, standard FIX tags are used to provide the information necessary to look up the CBOE*direct* productKey "by Name." For the Option Symbology initiative, that will generally be specifying a Symbol, a Product Type, a Maturity Date, a Price and a Side. However, if the CBOE*direct* productKey is provided inbound, the "by Name" look up is bypassed, and only those tags required by the FIX Protocol will be required.

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The table below assumes that the user is not using the CBOE*direct* productKey and that a "by Name" look up is needed. Outbound, CBOE*direct* FIX messages contain all of the information needed to identify a product, for either a "by Name" look up, or a "by Number" look up.

Inbound FIX Messages Changes

The following table identifies the FIX messages that will be modified for Option Symbology and the required fields for the "by Name" look up. An asterisk "*" indicates the new requirements for the message type.

MessageType[35]	Fields Required For Name Lookup	Notes
QuoteStatusRequest [35=a]	Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	
SecurityDefinitionRequest [35=c] (for Option Product)	Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	
SecurityDefinitionRequest [35=c] (for Strategy Product Definition)	Symbol[55], SecurityType[167], NoRelatedSym[146], UnderlyingSymbol[311], UnderlyingSecurityType[310], UnderlyingMaturityMonthYear[313], UnderlyingMaturityDay[314]*, UnderlyingPutOrCall[315], UnderlyingStrikePrice[316]	Symbol[55], SecurityType[167] specify the Class of the Package, NoRelatedSym[146] specify the number of legs, the remaining tags are specific to each leg
MassQuote [35=I]	NoOfQuoteSets[296], UnderlyingSymbol[311], UnderlyingSecurityType[310], UnderlyingMaturityMonthYear[313], UnderlyingMaturityDay[314]*, UnderlyingPutOrCall[315], UnderlyingStrikePrice[316] NoOfQuoteEnries[295], Symbol[55], SecurityType[167],	The "Underlying" are per Quote Set, the other tags are per Quote Entry

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MessageType[35]	Fields Required For Name Lookup	Notes
	MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	
OrderSingle [35=D] (Simple Order)	Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	
OrderSingle [35=D] (One Step Strategy Order)	NoLegs[555], LegSecurityType[609], LegSymbol[600], LegMaturityMonthYear[610], LegMaturityDate[611]*, LegSide[624], LegStrikePrice[612], LegOptAttribute[613] (PutOrCall), LegRatioQty[623]	None of these tags are part of the FIX 4.2 Standard, but are FIX 4.3 tags that CBOEdirect has adopted to implement the One-Step Strategy Order Feature

MessageType[35]	Fields Required For Name Lookup	Notes
OrderList [35=E] (Paired Order Entry – Simple Orders)	NoOrders[73], Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	Each of the Paired Orders is a Simple Order.
OrderList [35=E] (Paired Order Entry – Complex Orders - COA)	NoOfLegsList[6706], LegSecurityTypeList[6711], LegSymbolList[6712], LegMaturityMonthYearList[6717], LegMaturityDayList[6708]*, LegOptAttributeList[6719] (PutOrCall), LegStrikePriceList[6718]	Each of the Paired Orders can be thought of as an instance of the One-Step Strategy Order Mechanism, with all of the Leg Attributes of each Paired Order Specified by the Specified UDFs
OrderCancel [35=F]	Symbol[55], SecurityType[167], OrigClOrdID[41], ExecBroker[76], ClientID[109]	OrderCancel does not actually do a "product lookup", so is really not changed. Values must match the values of the Order being cancelled.
OrderCancelReplace [35=G] (Simple Order)	Same as Order Single (Simple Orders)	
OrderCancelReplace [35=G] (One Step Strategy Order)	Same as Order Single (One Step Strategy Orders)	
QuoteRequest [35=R] (RFQ)	Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	

MessageType[35]	Fields Required For Name Lookup	Notes
Quote [35=S]	Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	
MarketDataRequest [35=V]	Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	
QuoteCancel [35=Z]	Symbol[55], SecurityType[167], MaturityMonthYear[200], MaturityDay[205]*, PutOrCall[201], StrikePrice[202]	

Summary

The following simple guidelines should help all current CBOE*direct* FIX 4.2 participants. They apply to all FIX messages inbound to CBOE*direct*.

1. All messages using tag 200 will also need tag 205, after OSI is enabled.

2. All messages using tag 313 will also need tag 314, after OSI is enabled.

3. All messages using tag 610 will also need tag 611, after OSI is enabled.

4. All messages using tag 6717 will also need tag 6708, after OSI is enabled.

Document Changes

FIX-01

- No changes

FIX-03a

- No changes.

FIX-03b (Including Tag Dictionary)

- Added the following UDFs to the tag dictionary:

  - DirectedFirm[5941]

  - LegMaturityDayList [6708]

- Updated the following fields in the "*SecurityDefinitionRequest MsgType[35]=c*" to read: "Required for "by Name" option product look up or if SecurityID[48] is not used."

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
	Standard Header	Y	Y	*MsgType[35]* = c (lowercase)
55	Symbol	N	Y	For SecurityRequestType[312] equal 0 or 1 and SecurityType[167] = "MLEG" should contain the product class symbol (examples: options: OEX, DJX, MSQ; futures: MSFT1C, IBM1C). For SecurityRequestType[312] equal 1 and SecurityType[167] **NOT** equal "MLEG" should contain the product ticker symbol (examples: options: OEZ, OEX, OEY, MSW, MSQ, DJV, DJX) For SecurityRequestType[312] equal 2 this field should be blank. For SecurityRequestType[312] equal 3 this field should contain the Product Class (examples: options: OEX, DJX, MSQ; futures: MSFT1C, IBM1C)
167	SecurityType	N	Y	"OPT", "CS", "FUT", "INDX", "MLEG", "USTB"— Required for "by Name" option product look up or if SecurityID[tag 48] is not used.
200	MaturityMonthYear	N	Y	Expiration Year and Month in YYYYMM format (Example: "200204"). Required for "by Name" option product look up or if SecurityID[tag 48] is not used.
205	MaturityDay	N	Y	Specifies the actual expiration day. Required for "by Name" option product look up or if SecurityID[tag 48] is not used.
201	PutOrCall	N	Y	Used for options only. 0 = Put, 1 = Call. Required for "by Name" option product look up or if SecurityID[tag 48] is not used.

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
202	StrikePrice	N	Y	Used for options only. Valid values: 0 - 99999999.9999 Required for "by Name" option product look up or if SecurityID[tag 48] is not used.

- Updated **Table 1**: Identifying option series using industry standard identifiers to include MaturityDay [tag 205] as a required field.

Tag	Field	Usage
205	MaturityDay	Required for "by Name" option product look up or if SecurityID[tag 48] is not used. Specifies the actual expiration day. For example, specifying "1" will mean the option expires on the first day of the month.

FIX-03c

- Added MaturityDay [205] as a required field in the *"New Order- Single Message MsgType[35]=D"*.

- Added LegMaturityDate [611] as a required field in the *"New Order- Single Message MsgType[35]=D"* for One Step Strategy orders.

- Added a new UDF, LegMaturityDayList [6708], as a required field in the *New Order - List Message (MsgType=E)* for COA orders.

- Removed the verbiage "CBOE does not support Trade Busts in the W_MAIN session" and "CBOE does not support Trade Bust Reinstates in the W_MAIN session."

- Modified the SAL section to read, "Customer orders of ~~50~~ 250 contracts and less will be eligible."

- Added a new UDF, DirectedFirm[5941], to the *"New Order- Single Message MsgType[35]=D"* for Directed AIM auctions. DirectedFirm[5941] specifies the targeted Firm, DPM of a class or PDPM.

- Updated TradingSessionID[336] to include the trading session for CBOE 2, C2_MAIN.

- Updated ClearingOptionalData[9324] to include Directed AIM information.

- SecurityExchange[207] was updated to include CBOE 2 (C2) = W. The value "W" will represent both CBOE and CBOE 2.

- TradeLiquidityIndicator[9730] was updated to include:

    - RESTING=Q

    - CROSS_PRICE_IMP=S

    - FLASH_PRICE_IMP=T

    - FLASH_RESPONSE_PRICE_IMP=U

- MAKER_TURNER=V

- RESTING_TURNER=W

FIX-03d

- Updated the following fields in the "*Quote MsgType[35]=S"* to read: "Required for "by Name" product look up or if SecurityID[tag 48] is not used."

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
	Standard Header	Y	Y	*MsgType[35]* = S
55	Symbol	Y	Y	Symbol of the product for which the quote is being entered
167	SecurityType	N	Y	OPT, FUT, MLEG, CS -- Required for "by Name" product look up or if SecurityID[tag 48] is not used.
200	MaturityMonthYear	N	Y	MaturityMonthYear of the product for which the quote is being entered. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
205	MaturityDay	N	Y	MaturityDay of the product for which the quote is being entered. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
201	PutOrCall	N	Y	PutOrCall of the product for which the quote is being entered. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
202	StrikePrice	N	Y	StrikePrice of the product for which the quote is being entered. Required for "by Name" product look up or if SecurityID[tag 48] is not used.

- Updated the following fields in the "*Quote Request[35]=R"* to read: "Required for "by Name" product look up or if SecurityID[tag 48] is not used."

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
	Standard Header	Y		*MsgType[35]* = R
55	Symbol	Y	Y	Class symbol of the product to which RFQs are being subscribed
167	SecurityType	N	Y	SecurityType of the product to which RFQs are being subscribed. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
200	MaturityMonthYear	N	Y	MaturityMonthYear of the product to which RFQs are being subscribed. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
205	MaturityDay	N	Y	MaturityDay of the product to which RFQs are being subscribed. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
201	PutOrCall	N	Y	PutOrCall of the product to which RFQs are being subscribed. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
202	StrikePrice	N	Y	StrikePrice of the product to which RFQs are being subscribed. Required for "by Name" product look up or if SecurityID[tag 48] is not used.

- Updated the following fields in the "*Mass Quote [35]=i*" to read: "Required for "by Name" product look up or if SecurityID[tag 48] is not used."

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
	Standard Header	Y	Y	*MsgType[35]* = i (lowercase)
117	QuoteID	Y	Y	Users should provide a quote identifier in this field on each quote sent to CBOEdirect. QuoteIDs do not have to be unique. You have the choice to keep the same QuoteID across multiple submissions of quotes for a specific product.
301	QuoteResponseLevel	N	N	CBOE does not support this tag. CBOE will always provide a response. This field is ignored on input.
296	NoQuoteSets	Y	Y	The number of sets of quotes in the message
Begin Repeating Group for NoQuoteSets				
311	→UnderlyingSymbol	Y	Y	FIX 4.2 Specification requires this tag, but the CBOE ignores the value that the firm sends. The firm should use the Symbol[55] tag to specify the symbol. All products in a Mass Quote Message must be in the same underlying.
310	→UnderlyingSecurityType	N	Y	CS, INDX, USTB-- Required for "by Name" product look up or if SecurityID[tag 48] is not used.
313	→UnderlyingMaturityMonthYear	N	Y	Required for "by Name" product look up or if SecurityID[tag 48] is not used.
314	→UnderlyingMaturityDay	N	Y	Required for "by Name" product look up or if SecurityID[tag 48] is not used.
315	→UnderlyingPutOrCall	N	Y	Required for "by Name" product look up or if SecurityID[tag 48] is not used.
316	→UnderlyingStrikePrice	N	Y	Required for "by Name" product look up or if SecurityID[tag 48] is not used.
Begin Nested Repeating Group for NoQuoteEntries				
55	→→Symbol	N	Y	Product class symbol. Examples: DLY, DLQ, OEX, OEZ, MSFT1C, IBMIC. All products in a Mass Quote Message must be in the same underlying.
167	→→SecurityType	N	Y	OPT, FUT, MLEG-- Required for "by Name" product look up or if SecurityID[tag 48] is not used.
200	→→MaturityMonthYear	N	Y	MaturityMonthYear of the product. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
205	→→MaturityDay	N	Y	MaturityDay of the product. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
201	→→PutOrCall	N	Y	For options only. 0 = Put, 1 = Call. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
202	→→StrikePrice	N	Y	Required for "by Name" product look up or if SecurityID[tag 48] is not used.

CBOE FIX 4.2 Version 6.0 - Release Notes

CBOE Proprietary Information

- Updated the "*Quote Status Request MsgType[35]=a*" to included AUCTION_DAIM=8 in AuctionType[tag 9383] to support Directed AIM.

- Updated the following fields in the "*Quote Status Request MsgType [35]=a*" to read: "Required for "by Name" product look up or if SecurityID[tag 48] is not used."

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
	Standard Header	Y	Y	*MsgType[35]* = a (lowercase)
55	Symbol	Y	Y	Class Symbol of the product whose quote the user is querying
167	SecurityType	N	Y	Security Type of the product whose quote the user is querying
200	MaturityMonthYear	N	Y	MaturityMonthYear of the product whose quote the user is querying. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
205	MaturityDay	N	Y	MaturityDay of the product whose quote the user is querying. Required for "by Name" product look up or if SecurityID[tag 48] is not used."
201	PutOrCall	N	Y	PutOrCall of the product whose quote the user is querying. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
202	StrikePrice	N	Y	StrikePrice of the product whose quote the user is querying. Required for "by Name" product look up or if SecurityID[tag 48] is not used.

- Updated the following fields in the "*Market Data Request MsgType [35]=V*" to read: "Required for "by Name" product look up or if SecurityID[tag 48] is not used."

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
	Standard Header	Y	Y	*MsgType* = V
55	→ Symbol	Y	Y	For **options,** this tag would contain the full underlying stock or index symbol. Examples: IBM, AOL, MSFT, DELL, OEX, DJX. For **OneChicago futures** this is a one to four character ticker symbol, combined with a contract specification designation between 0 and 9 inclusive, followed by one character that represents OneChicago, for example: MSFT1C, IBM1C. For **CBOE Futures Exchange (CFE)** products, this would be the class symbol, for example: VIX. For **underlying, or equity-based** products it is the ticker symbol for the underlying product, such as IBM, T, MSFT, OEX, SPX.
167	→ SecurityType	N	Y	OPT, CS, FUT, INDX, MLEG, USTB. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
200	→ MaturityMonthYear	N	Y	Format: YYYYMM (e.g., 200209). Required for "by Name" product look up or if SecurityID[tag 48] is not used.
205	→ MaturityDay	N	Y	MaturityDay of the product. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
201	→ PutOrCall	N	Y	For options only. 0 = Put, 1 = Call. Required for "by Name" product look up or if SecurityID[tag 48] is not used.

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
202	→ StrikePrice	N	Y	For options only. Required for "by Name" product look up or if SecurityID[tag 48] is not used.

- Updated the following fields in the "*Quote Cancel MsgType [35]=Z*" to read: "Required for "by Name" product look up or if SecurityID[tag 48] is not used."

Tag	Field Name	FIX Req'd	CBOE Req'd	Comments
	Standard Header	Y	Y	*MsgType[35]* = Z
55	→Symbol	Y	Y	Must be the first field in the repeating group. Class symbol of the product class for the quotes the user is canceling. If canceling all quotes enter "NA" for the symbol
48	→SecurityID	N	N	Class key of the product class for the quotes the user is canceling.
22	→IDSource	N	N	Ignored by CBOEdirect FIX 4.2 Service on messages received from firms.
167	→SecurityType	N	Y	Security Type of the products that the user is canceling quotes in. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
200	→MaturityMonthYear	N	Y	MaturityMonthYear of the products that the user is canceling quotes in. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
205	→MaturityDay	N	Y	MaturityDay of the products that the user is canceling quotes in. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
201	→PutOrCall	N	Y	PutOrCall of the products that the user is canceling quotes in. Required for "by Name" product look up or if SecurityID[tag 48] is not used.
202	→StrikePrice	N	Y	StrikePrice of the products that the user is canceling quotes in. Required for "by Name" product look up or if SecurityID[tag 48] is not used.

- Updated TradingSessionID[336] to include the trading session for CBOE 2, C2_MAIN.

- Added the paragraph below to the Current Market (Top of Book) section for CFIX users:

- CFIX users that want to receive current market information for Customer and Professional size need to indicate the appropriate UDF on their logon message to CFIX via tag 9003. Users need to set tag 9003 to either a value of 2 or 4 (see Logon Message fix-03a for further details). A value of "2" indicates that users will support UDF on all FIX messages. A value of "4" indicates support for UDF on *Market Data MsgType[35] = W*. CFIX will then provide Customer and Professional information on the current market messages going out to the users. Customer quantity will be provided on ***CustomerSize[tag9004]*** and Professional information will be on ***ProfessionalSize[tag9005]***. Users need to support the presence of these tags on *Market Data MsgType[35] = W* message types, and be able to interpret the information on these tags.

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