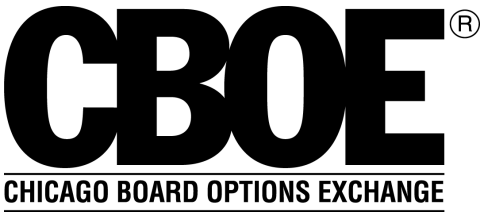

CBOE Application Programming Interface

CBOE FIX 4.2 Version 3.1a - Release Notes

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

CBOE PROPRIETARY INFORMATION

08 April 2005

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

FIX4.2 V3.1a is a documentation only release. Documents have been updated to reflect changes that have occurred since the FIX4.2 V3.1 publication. Documentation changes are detailed in the sections below. Your feedback or questions regarding this document should be sent to API@cboe.com.

Document Changes

FIX-01

- No changes

FIX-03a

- Changed the "Primary and Secondary Logins" section to read that **Firms cannot login multiple times using the same UserID**. Also, removed the bulleted statements that applied to multiple logins.
- Modified tag [108], HeartBtInt, to read: "This tag is the heartbeat interval in seconds. It is determined by the user at login time. The firm's heartbeat interval should be greater than 5 seconds. If the user fails to respond to 3 test requests following missed "heartbeats", CBOE will log out the user."
- Updated the "Firm Initiated Logout" example in the "Logout Message Examples" section to read:

  "The firm should wait for a reasonable length of time for CBOE to reply and perform any potential gap fills and then send a confirmation logout. If there is no reply after this unspecified reasonable period then per the FIX specification you should close the sockets connection. **After confirming the logout, the firm should wait a minimum of 30 seconds before attempting to send a logon request message to CBOE."**
- Changed the "CBOE Initiated Logout" example in the "Logout Message Examples" section to read:

  "In this example due to an error condition or scheduled down time, CBOE initiates a logout by sending a Logout Message to the Firm. (e.g.) At this point, the CBOE FIX 4.2 Service will wait a reasonable period of time, about 30 seconds, for the firm to perform gap fills - if required. The firm, per FIX specification, should reply with a confirming Logout Message. **After confirming the logout, the firm should wait a minimum of 30 seconds before attempting to send a logon request message to CBOE."**

FIX-03b (Including Tag Dictionary)

- Added ExtendedPriceType [9469] tag for Cabinet orders to the Tag Dictionary.

FIX-03c

- Correct the value of tag [204] for internalization and auction examples. The examples were corrected to read "204=0" instead of "204=-1."

- Modified tag 55 in the "Strategy Order Entry Method 1", Table 5, to state that "Even though FIX specification requires tag 55 on strategy orders, CBOEdoes not validate the content of this tag. The firm can use any value. CBOE recommends entering the underlying symbol (IBM, OEX, MSFT) for clarity."
- Added the AuctionContingency tag [9384] to the Contingency Mapping Table.
- Revised the description of the Symbol tag [55] in the New Order – Single Message to read: "CBOE Options MSQ, DLQ, IBM, etc. this would be the reporting class symbol (e.g. DLQ, DLY, DLJ, DLZ, etc)."
- Indicated the value for Cabinet orders, 0.01, in the Price tag [44] of the New Order-Single Message. This tag is required for Cabinet orders
- Added the user defined field, ExtendedPriceType [tag 9469] to the New Order-Single Message for Cabinet orders. Users must set the value to 4 for Cabinet orders.

FIX-03d

- Changed the subscribe message for auctions in the Quote Status Request message in section: "Using the Quote Status Request Message to Subscribe for Auctions."

  To subscribe for auction participation, set the *SubscriptionRequestType**[9463]*** to **500**. Only one Auction Type will be allowed per subscription. To unsubscribe from auction participation, set the *SubscriptionRequestType**[9463]*** to **501**.
- Indicated on Table 1 – Types of Market Data Provided, that for an individual class, a mix of class level and product level subscriptions is not allowed for Current Market, Recap and EOP.

FIX-06

- No changes

FIX-07

- No changes

Test Plan Changes

FIX 4.2 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)

-

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