

CBOE Application Programming Interface CBOE API Version 2.51 - Release Notes

Provides an overview of the updates and changes to the CMi with this release.

CBOE PROPRIETARY INFORMATION

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Document #[API-00]

CONFIDENTIAL

Version 2.51 Front Matter

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/webAPI.

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Introduction

Introduction

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

Documentation Changes

UNIVERSAL

CBOE discontinued the Extended Trading Hours (ETH) session. Removed W AM1 and ETH in all documents and test plans.

API-01

No change.

API-02

Added quote threshold values to Example 2.

API-03

Updated the QueueAction constants descriptions.

API-04

- CBOE no longer recommends that a firm use a market-maker's user ID as the Branch for orders because OneChicago futures market-makers use an alpha-numeric user IDs.
- Enhanced the definitions of the V2 methods.

API-05

No change.

API-06

No change.

API-07

- Changed the name of the ETH / ONE Quote Test Plan to Quote Test Plan (RTH / ONE).
- Made substantial changes to phase 1 and phase 3 message descriptions and requirements to support Hybrid.
- Explained new phase 4 and phase 5 testing procedures for Hybrid.

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Introduction

• 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.
- Deleted the "Required and Not Allowed Interfaces and Methods Summary" section.
- RFQs are not supported in Hybrid (W_MAIN) options.

CAS-01

No change.

CAS-02

Added the V2 methods that were published in the CMi V2.5 release.