



CBOE FIX Protocol Support

Version 2.1

Release Notes

Summary of changes between Version 2.01a and
Version 2.1 of the CBOE FIX 4.2 Service

<p><i>CONFIDENTIAL</i> <i>CBOE Proprietary Information</i></p>
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24 January 2003

Document #[FIX-RELEASENOTES_V2.1]

Front Matter

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Change Notices

The following change notices are provided to assist users of the CBOE FIX Services in determining the impact of changes to their applications.

Date	Version	Description of Change
24 Jan 2003	2.1	Production Release Update
07 Oct 2002	2.01a	Production Release Update
22 Apr 2002	2.0	Production Release
01 Feb 2002	2.0	Beta 1 release
23 Jan 2002	2.0	New document

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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Introduction

This is a summary of changes to FIX 4.2 version 2.1 documents and all related FIX 4.2 test plans.

FIX 4.2 Summary of Changes Version 2.1

The changes described here refer to the FIX 4.2 version 2.1 documentation as well as the test plans associated with FIX 4.2.

- Enhanced support for Options Linkage Authority (OLA, or Linkage).

Document Changes

Document	Description of Changes
FIX-01 CBOE FIX Volume 1: Overview & Concepts	<ul style="list-style-type: none"> No changes
FIX-03A CBOE FIX Volume 3A: FIX 4.2 Session Layer	<ul style="list-style-type: none"> No changes
FIX-03B CBOE FIX Volume 3B: Application Layer: Fundamentals and Field (Tag) Dictionary	<ul style="list-style-type: none"> For Options Linkage orders, the only Trading Session a market maker must enter for tag 336 is "W_MAIN". The NBBO exchange destination is established in ExDestination [100].
FIX-03C CBOE FIX Volume 3C: Order Routing	<ul style="list-style-type: none"> Numerous enhancements and changes were made to most of this document to support Options Linkage. Options Linkage description enhancements made to tags ExecBroker[76], Account[1], HandlInst[21], ExDestination[100], OrdType[40], Price[44], TimeInForce[59], Rule80A[47], CustomerOrFirm[204], TradingSessionID[336], ClearingAccount[440], ClearingOptionalData[9324], ExecType[150], LastMkt[30], AutoexSize[5201], ExecutionInformation[9433], Text[58], OLAOrdRejReason[5209] Enhancements made to the description of Execution Report for Linkage. Under the Linkage Plan, order cancel requests and order cancel replace requests for Principal (P) orders will not be permitted.
FIX-03D CBOE FIX Volume 3D: Market Making	<ul style="list-style-type: none"> No changes
FIX-06 CBOE FIX Volume 6: FIX 4.2 Certification Guide	<ul style="list-style-type: none"> No changes

Test Plan Changes

FIX 4.2 Test Plan	Version 2.0a Changes
Phase 2 Test Plans	<ul style="list-style-type: none"> No changes
3a Security Definition Test Plan	<ul style="list-style-type: none"> No changes
3b Market Data Test Plan	<ul style="list-style-type: none"> No changes
3c Quote Test Plan (ETH / ONE)	<ul style="list-style-type: none"> No changes
3d RTH Order Test Plan	<ul style="list-style-type: none"> No changes
3e ETH / ONE Order Test Plan	<ul style="list-style-type: none"> No changes
3f Clearing Firm, Duplicate Message Test Plan	<ul style="list-style-type: none"> No changes
3g Strategy Quote Test Plan (ETH / ONE)	<ul style="list-style-type: none"> No changes
3h RTH Strategy Order Test Plan	<ul style="list-style-type: none"> No changes
3i ETH / ONE Strategy Order Test Plan	<ul style="list-style-type: none"> No changes
4a Assurance Production Application Test Plan	<ul style="list-style-type: none"> No changes
Phase 4b & 4c, Failure / Recovery and Quote Limit Test Plan	<ul style="list-style-type: none"> No changes