

# CBOE Application Server and Application Programming Interface

Version 9.0.2

### **Document Road Map**

An overview of the documentation of the CMi Application Programming Interface and the CBOE Application Server

### CBOE PROPRIETARY INFORMATION

15 July 2011

Document #[Roadmap]

CONFIDENTIAL

Front Matter Version 9.0.2

#### **Front Matter**

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### **Table of Contents**

| FRONT MATTER   | II |
|--|----|
| DISCLAIMER   | II |
| TABLE OF CONTENTS                                    | 3  |
| CHANGE NOTICES                                       | 4  |
| ABOUT THIS DOCUMENT                                  | 6  |
| Purpose  | 6  |
| INTENDED AUDIENCE                                    | 6  |
| INTENDED AUDIENCE                                    | 6  |
| ROAD MAP   | 7  |
| DOCUMENT DESCRIPTIONS                                | 8  |
| CBOE Application Programming Interface Documentation | 8  |
| CROE APPLICATION SERVER DOCUMENTATION                |    |

### **Change Notices**

The following change notices for this document are provided to assist users of the CBOE API in determining the impact of changes to their applications.

| Date         | Version | <b>Description of Change</b>                            |
|--------------|---------|---|
| 15 Jul 2011  | V9.0.1  | No changes  |
| 29 Apr 2011  | V9.0.1  | No changes  |
| 14 Jan 2011  | V9.0    | No changes  |
| 08 Jan 2010  | V7.0    | No changes  |
| 12 Aug 2009  | V6.1    | No changes  |
| 22 May 2009  | V6.0    | No changes  |
| 25 Nov 2008  | V5.3    | No changes  |
| 24 Sept 2008 | V5.2    | No changes  |
| 23 Jul 2008  | V5.1    | No changes  |
| 29 Feb 2008  | V5.0    | No changes  |
| 18 Jan 2008  | V4.2.4  | No changes  |
| 02 Nov 2007  | V4.2.3  | No changes  |
| 01 June 2007 | V4.2.2  | No changes  |
| 23 Feb 2007  | V4.2.1  | No changes  |
| 15 Dec 2006  | V4.2    | No changes  |
| 20 Sept 2006 | V4.1    | No changes  |
| 25 May 2006  | V4.0    | Referenced the new Market Data Express document, API-08 |
| 06 Jan 2006  | V3.2b   | No updates  |
| 12 Aug 2005  | V3.2    | No updates  |
| 29 July 2005 | V3.2    | No changes.   |
| 08 Apr 2005  | V3.1a   | No changes.   |
| 30 Nov 2004  | V3.1    | No changes.   |
| 28 Apr 2004  | V2.52   | No changes.   |
| 06 Feb 2004  | V2.63   | No changes.   |
| 10 Oct 2003  | V2.62   | No changes.   |
| 29 Aug 2003  | V2.61   | No changes.   |
| 31 Jul 2003  | V2.6    | Support for market linkage and stock                    |
| 08 Jul 2003  | V2.51   | Revisions since the last release.                       |
|              |         |   |

#### Version 9.0.2

| Date        | Version | <b>Description of Change</b>  |
|-------------|---------|---|
| 14 Mar 2003 | V2.5    | Support for Hybrid  |
| 24 Jan 2003 | V2.1    | Support for Linkage P orders  |
| 20 May 2002 | V2.0.1  | No change.  |
| 22 Apr 2002 | V2.0    | Production Release  |
| 27 Feb 2002 | V2.0b   | Software Development Kit Beta 2   |
| 23 Jan 2002 | V2.0a   | Software Development Kit Beta 1   |
| 14 Dec 2001 | V2.0    | Updated documentation for Version 2.0.  |
| 18 May 2001 | V1.0b   | Added Market Data role information.   |
| 16 Mar 2001 | V1.0a   | Error corrections and updated to reflect that strategies will not be part of Version 1.0.             |
| 15 Jan 2001 | V1.0    | Production Version.   |
| 15 Sep 2000 | V0.9    | Network Testable Version  |
| 28 Apr 2000 | V0.8    | Includes revisions to the CMi API since the last update. Refer to the Release Notes for full details. |
| 9 July 1999 | V0.4    | Revised roadmap based upon changes to the documentation since the previous version.                   |

About This Document Version 9.0.2

#### **About This Document**

#### **Purpose**

Document provides an overview of the documentation available for the CBOE API.

#### **Intended Audience**

Anyone who has a need to use the CBOE API.

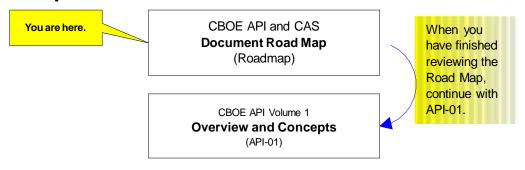
### **Support and Questions Regarding This Document**

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.

Version 9.0.2 Road Map

### **Road Map**



Follow instructions for obtaining software development kit(s) and begin development.

CBOE API Volume 2

CMi Programmer's Guide to Interfaces and Operations
(API-02)

CBOE API Volume 3

CMi Programmer's Guide to Messages and Data types (API-03)

CBOE API Volume 4

CMi Dictionary of

Attributes and Operations
(API-04)

CBOE API Volume 5

Using CMi with Specific Object Request Brokers (API-05)

CBOE API Volume 6

Connecting to the CBOE Network (API-06)

CBOE API Volume 7

CBOEdirect Certification and Testing Procedures (API-07)

CBOE API Volume 8

CMi Programmer's Guide to the Market Data Express (MDX) Data Feed (API-08)

Read these documents when you are ready to start standalone testing.

CBOE Application Server Volume 1

Overview and Concepts
(CAS-01)

CBOE Application Server Volume 2

CBOE Application Server Simulator for Stand Alone Testing (CAS-02)

### **Document Descriptions**

#### **CBOE Application Programming Interface Documentation**

#### **CBOE API Volume 1 Overview and Concepts [API-01]**

This document presents an overview of CBOE Application Programming Interfaces. Where appropriate, background material on concepts pertinent to using CBOE APIs, such as rationale for adoption, history, and status of standards adopted by the CBOE are presented.

All users of CBOE APIs should read this document.

## CBOE API Volume 2 CMi Programmer's Guide to Interfaces and Operations [API-02]

This document is a primary reference for application developers that are using the CMi to interface to CBOE systems.

## CBOE API Volume 3 CMi Programmer's Guide to Messages and Data Types [API-03]

This document is a primary reference for application developers that are using the CMi to interface to CBOE systems.

## **CBOE API Volume 4 CMi Dictionary of Attributes and Operations** [API-04]

This document complements the information in Volumes 2 and 3. The CORBA Interface Definition Language (IDL) files are explained. Program examples are provided.

## CBOE API Volume 5 Using CMi with Specific Object Request Brokers [API-05]

This document is a primary reference for application developers that are using the CMi to interface to CBOE systems. The usage of the CMi with specific ORB products and compilers is described.

### CBOE API Volume 6 Connecting to CBOEdirect using the CMi [API-06]

This document describes the process for connecting to the CBOE Network in order to access the CBOEdirect electronic trading system.

## **CBOE API Volume 7 CBOEdirect Certification and Testing Procedures** [API-07]

This document describes the testing and certification process for applications using the CMi to access CBOE markets. The certification process is accomplished in phases. Each phase is described. Test plans for each phase are also provided.

## CBOE API Volume 8 CMi Programmer's Guide to the Market Data Express (MDX) Data Feed [API-08]

This document is a primary reference for application developers that are using the CMi to interface to CBOE's Market Data Express (MDX) data feed.

#### **CBOE Application Server Documentation**

#### **CBOE Application Server Volume 1 Overview and Concepts [CAS-01]**

This document provides an overview of the CBOE Application Server. It explains the architectural and design principles of the CBOE Application Server. Access to the Application Server via CBOE supported APIs is also presented.

All users should read this manual.

## **CBOE** Application Server Volume 2 CBOE Application Server Simulator for Stand Alone Testing [CAS-02]

This document describes installation and usage of the CBOE Application Server Simulator. The Simulator is used to perform standalone testing of applications developed using a CBOE API prior to live testing. The Simulator provides predefined dialogs between the application and CBOE exchange services.