Cboe Announces Addition of Side (FIX Tag 54) to Complex Order Execution Reports

Reference ID: C2019050202

Overview

Effective June 5, 2019, Cboe Global Markets will add Side (FIX Tag 54) to FIX Execution Reports for complex orders sent using the Long Form request on the C2 Options ("C2") and EDGX Options ("EDGX") Exchanges.

Technical Details

Upon the effective date, C2 and EDGX will begin sending Side (54) on FIX Execution Reports for complex orders sent using the Long Form request. The Side (54) field will be added to the Execution Report on both FIX Order Entry and Order by Order FIX Drop (ODROP). The new field will indicate the side of the Complex package after internal creation and reordering of the complex Instrument.

Testing Opportunities

The new behavior will be available in C2 and EDGX Options certification Effective May 8, 2019.

Additional Information

For additional information on the FIX Execution Report related complex order messaging, refer to the following technical specification.

➢ US Options FIX Specification

Please contact the Cboe Trade Desk for support or with any questions.

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