Cboe Options Exchange Adds Support For Identifying Terminal Operator and Client Information

Reference ID: C2020022600

Overview

Applicable Cboe Exchanges: Cboe Options, BZX Options, EDGX Options, C2 Options

Effective March 23, 2020, Cboe Options Exchange ("C1") will add two new optional FIX Tags intended to provide terminal operator information and additional client information from TPHs using terminals (such as PULSe or Silexx). New columns corresponding to the new FIX Tags will also be added to the Clearing Editor tool as well as the Trade Detail and Trade Data Reports downloaded from the Cboe Customer Web Portal.

Technical Details

New FIX Tags

The *TerminalOperatorId* field (FIX Tag 22021) is being introduced to identify the current operator logged into a terminal. The *AdditionalClientInfo* field (FIX Tag 22022) is being introduced to capture order client information entered by the operator. Both new optional FIX Tags will be available on the `New Order Single`, `New Order Cross`, `New Order Cross Multileg`, `New Order Multileg`, and `Execution Report` messages for C1 only. These fields will be reflected back on FIX Execution Reports, Order-by-Order drop copies (ODROP) and standard FIX Drop by enabling the "Send Terminal Info" port attribute, but will not be passed through to the OCC.

New Clearing Editor Fields

New editable *Client Information* and *Terminal Operator* fields will be added to the Clearing Editor tool.

New Trade Detail File and Trade Data Report Columns

The Trade Data Report may be accessed via the Trade Data tool in the Customer Web Portal. The Trade Data Report provides a list of executions by EFID in a CSV format. The Trade Data Report can be downloaded by a customer for the previous twenty-eight (28) business days or can be provided for an extended date range upon request to the Trade Desk.

The new column headings for the Options Trade Data Report and the Options Trade Detail Report are as follows:

Column	Column Header	Sample Value	Description
62	Terminal Operator	ABC123 (ASCII 32-126)	The ID associated with the operator logged into the terminal (such as PULSe or Silexx) when an order is entered. 20 characters or less.
63	Client Information	ABC123 (ASCII 32-126)	Client information populated by the Member during order entry via a terminal (such as PULSe or Silexx). 16 characters or less.

These new fields are only populated for C1 and will therefore be blank for the BZX, C2, and EDGX Options Exchanges.

Testing Opportunities

Effective March 9, 2020, this new functionality will be available for testing in the C1 certification environment.

Additional Information

More information can be found within the following technical specifications:

- ➢ US Customer Web Portal Specification
- ➢ US Options FIX Specification
- ➢ US Options Clearing Editor Specification

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