



Cboe Options Exchange Trade Detail File and Trade Data Report Update

Reference ID: C2019082000

Overview

Effective September 1, 2019, all Trade Detail files downloaded from the Cboe Customer Web Portal and issued monthly will contain four additional fields. This change aligns with identical field additions that will be made to the daily Trade Data Report. These new fields are **Frequent Trader ID**, **Strategy ID**, **Compression Trade**, and **Names Later ID**. On the effective date, these column headers will be visible in BZX Options (“BZX”), C2 Options (“C2”), and EDGX Options (“EDGX”) files, but will not be populated with values.

Effective August 23, these fields will also be visible in the file available in the pre-production Cboe Options (“C1”) environment. Prior to technology migration, these fields will be populated only during weekend tests. Upon the migration to Bats technology on October 7, 2019, *subject to regulatory approval*, they will be populated daily with C1 production values.

Technical Details

The Trade Data Report may be retrieved via the Trade Data tool, accessible through the Customer Web Portal. The Trade Data Report provides a list of executions by EFID in a CSV format. This data can be pulled by a customer for the previous five (5) business days and can also be provided for an extended date range upon request to the Trade Desk.

The new column headings for the Options Trade Data Report are described below. The same file format is used for Options Trade Detail.

Column	Column Header	Sample Value	Description
53	<i>Frequent Trader ID</i>	ABC123 (ASCII 33-126)	Identifies the frequent trader program in which the order is participating. The Cboe system allocates IDs when a TPH signs up for the Frequent Trader Program.

54	<i>Strategy ID</i>	M	<p>Indicates if an order is a component of a strategy type.</p> <p><blank> = unspecified C = Conversion R = Reversal M = Merger S = Short Stock Interest J = Jelly Roll F = Compression Forum</p> <p>Only populated on Cboe Options (C1).</p>
55	<i>Compression Trade</i>	Y	<p>Indicates if a trade originated from a Compression Forum.</p> <p>Y = Yes N = No</p> <p>Only populated on Cboe Options (C1).</p>
56	<i>Names Later ID</i>	WXYZ	<p>An identifier assigned to a floor trade by the Cboe system.</p> <p>Only populated on Cboe Options (C1).</p>

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

Testing Opportunities

This new functionality will be available for testing in BZX, C1, C2, and EDGX certification environments August 23, 2019.

Additional Information

More information can be found within the following technical specifications:

- [US Customer Web Portal Specification](#)

Please contact the Cboe Trade Desk for support or with any questions. Additionally, you may refer to the Cboe Options integration website for more details at <http://batsintegration.cboe.com/c1>.

We appreciate your business and remain committed to powering your potential with Cboe products, technologies, and solutions.

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