Cboe Enhances Support for ClearingOptionalData Field

Reference ID: C2020080500

Overview

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

Effective August 28, 2020, the Options FIX and BOE protocols will be updated to expand support for the *ClearingOptionalData* (FIX Tag 9324) field, currently supported on order entry messages, to also include cancel and reject messages. This enhancement will be supported on the BZX Options ("BZX"), Cboe Options ("C1"), C2 Options ("C2"), and EDGX Options ("EDGX") Exchanges.

Technical Details

On the effective date, the *ClearingOptionalData* field will become an optional field for the `CancelReject` and `ExecutionReport` messages on the FIX protocol and the `OrderRejected`, `OrderCanceled`, and `CancelRejected` messages on the BOE protocol. On FIX Execution Reports, *ClearingOptionalData* will now be returned for order cancels and order rejects.

This field is reflected back on Execution Reports and FIX DROP ports when configured and will be passed through to the OCC in the *Optional Data* field. The Send *ClearingOptionalData* port attribute should be set to receive this value.

Valid values for the *ClearingOptionalData* field include characters in ASCII range 33-126, except for comma, semicolon, and pipe. This field must be sixteen (16) characters or less.

Testing Opportunities

This updated functionality will be available for testing in the BZX, C1, C2, and EDGX certification environments August 17, 2020.

Additional Information

For additional information refer to the following technical specifications.

- US Options BOE Specification
- US Options FIX Specification

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

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