

Sunset of Legacy Mass Cancel Method

Reference ID: C2020070802

Overview

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

Effective October 12, 2020, Cboe will sunset the legacy *MassCancel* (FIX Tag 7693) and *MassCancelLockout* (FIX Tag 7697) instructions currently supported in FIX and BOE protocols on the BZX Options ("BZX"), Cboe Options ("C1"), C2 Options ("C2"), and EDGX ("EDGX") Options Exchanges.

Technical Details

Upon the effective date, Cboe will only accept the currently available *MassCancelInst* (7700) instruction on Cancel Order and Purge Orders message types sent over FIX, BOE, or Purge Ports. The *MassCancelInst* field should be specified; optionally, the EFID in the BOE *ClearingFirm* or FIX *OnBehalfOfCompID* (115) field, one or more *CustomGroupIDs* (7699), and the Risk Root in the *Symbol* (55) field. A Mass Cancel ID can also be specified in the *MassCancelID* (7695) field if the Acknowledgement Style is set to "S" or "B". Upon the effective date, any value entered for *MassCancelLockout* will be ignored.

Testing Opportunities

Effective July 22, 2020, Choe will begin rejecting the legacy *MassCancel* instruction in all options certification environments.

- US Options BOE Specification
- US Options FIX Specification

Additional Information

For additional information refer to the following technical specifications.

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

We appreciate your business. Our trading community inspires and drives our mission of defining markets.

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