



Updates to Maximum Leg Quantity and Maximum Package Price for Complex Orders

Reference ID: C2020031000

Overview

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

Effective April 13, 2020, Cboe Options, C2 Options ("C2"), and EDGX Options ("EDGX") Exchanges will support an increased leg quantity for complex orders. The allowable leg quantity for complex orders will be increased from 99,999 to 999,999, thereby increasing the possible value by a factor of 10. The maximum package price for complex orders will also be increased to \$999,999,999.90.

Technical Details

Members may define the leg quantity using the FIX or BOE protocols in the *LegRatioQty* field (FIX Tag 623) and the package price in the *Price* field (FIX Tag 44) on the New Order Multileg and New Order Cross Multileg messages. Additionally, the New Complex Instrument and Complex Instrument Accepted messages for the BOE protocol will support the updated value ranges.

Testing Opportunities

This new functionality is currently available in the Cboe Options, C2, and EDGX certification environments.

Additional Information

For additional information, refer to the following technical specification documents.

- [US Options BOE Specification](#)
- [US Options FIX Specification](#)

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

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

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