



# Market Data and Order Entry Technical Specification Updates to Support Extended GTH Session

Reference ID: C2021093004

## Overview

**Applicable Cboe Exchanges:** Cboe Options

In preparation for the [previously announced](#) extension of trading hours on the Cboe Options Exchange ("C1"), Cboe has updated technical specification documents as detailed below.

## Market Data Protocol Updates

### Time Reference and Time Message Updates for US Options Market Data Feeds

As [previously announced](#), effective **October 10, 2021**, Cboe Options Exchange ("C1") will support live Sunday through Friday production testing with designated test symbols during the extended GTH session. During the extended GTH session, quotes and prints in the defined test classes will be disseminated via the Cboe U.S. Options Multicast PITCH market data feed, and also via existing OPRA ETH feeds as well as via the new OPRA GTH system. Additional information about OPRA's support of intraday test data can be found [here](#).

In alignment with the configuration of test classes in the C1 production environment, **effective October 10, 2021**, a new `TimeReference` message will be added to the Multicast PITCH, Multicast TOP, Complex Multicast PITCH, Complex Multicast TOP, Auction, Complex Auction Multicast, Opening Process, and FLEX feeds. **This new message will be applicable both to test classes and to all production classes.** Additionally, a new `Epoch Time` field will be added to the existing `Time` message on the Multicast PITCH, Multicast TOP, Complex Multicast PITCH, Complex Multicast TOP, Auction, Complex Auction Multicast, Opening Process, and FLEX feeds. **This new message will be applicable both to test classes and to all production classes.**

### Daily System Restart and Impact to Sequence Reset, GTC Restatement Timing

In alignment with the configuration of test classes for testing in the C1 production environment, **effective October 10, 2021**, the C1 production system daily restart will occur between 5:30 p.m. ET and 7:00 p.m. ET. Upon system shutdown, the order books will be cleared and Delete Order messages will be sent for any open orders, including GTC and GTD orders. The system will then immediately restart for the next trading date and sequences will be reset. Persisted GTC and GTD orders will be added back into the order books immediately following restart and sequence reset.

## **Multi-Segment Support for Cboe Options Historical Multicast PITCH File, Execution ID Naming**

**Effective immediately**, the naming convention for historical C1 Multicast PITCH Files, located on the Cboe Member Portal, has been modified to reflect the trading segment associated with the file. The naming structure has changed from `yyyy-mm-dd_mc_pitch_#.dat.gz` to `yyyy-mm-dd_mc_pitch_##_#.dat.gz`, with the additional number at the end of the file name reflecting the market segment. This change will also be implemented on the other Cboe Options markets at a future date.

In addition, **effective immediately** a similar change has been made to the naming convention for Execution IDs on C1. Execution IDs can now start with '1' or '2' for Cboe Internal Match with the number representing the current trading segment. Please refer to the [US Equities/Options Multicast Depth of Book \(PITCH\) Specification](#) for additional details. This change will also be implemented on the other Cboe Options markets at a future date.

## **Order Entry Protocol Updates**

### **Carried Order Restatements for FIX and BOE Protocol**

In alignment with the configuration of test classes for testing in the C1 production environment, **effective October 10, 2021**, the C1 production system daily restart will occur between 5:30 p.m. ET and 7:00 p.m. Persisted GTC and GTD orders carried forward to the next trading date will restate and be timestamped immediately following system restart. Customers connecting after system restart and receiving these carried order restatements should expect transaction times reflecting system restart time, which could be a prior calendar date if a firm makes no changes to FIX/BOE connection times.

### **TradeDate Added to Order Execution Messages for FIX and BOE Protocol**

**Effective November 21, 2021**, FIX protocol Execution Reports will be sent with *TradeDate* for all order fills (*ExecType* (150) = 1 or 2), and *TradeDate* will be available on all BOE protocol `Order Execution` messages.

## **Additional Information**

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.

### **Cboe Trade Desk**

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