Cboe Options to Include FloorTradeTime in Floor Trade Execution Reports

Reference ID: C2023121802

OVERVIEW

Applicable Cboe Exchange: Cboe Options

Effective January 16, 2024, Cboe Options Exchange (C1) will include FloorTradeTime (FIX Tag 5179) on FIX Execution Reports in the order handler for all floor trades when the “Send Floor Trade Time” FIX port attribute is enabled and in BOE Order Executions when the new BOE return bitfield FloorTradeTime is requested.

TECHNICAL DETAILS

Currently, FloorTradeTime is only included on Execution Reports in FIX Drop for filled and partially filled floor trades. On the effective date, FloorTradeTime will be included on FIX Execution Reports in the order handler for all floor trades only when the “Send Floor Trade Time” FIX port attribute is enabled. It will also be included for all trades in BOE Order Executions and will be available as byte 19, bit 1 of Order Execution messages only when the new BOE return bitfield FloorTradeTime is requested on login.

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>5179</td>
<td>FloorTradeTime</td>
<td>Y</td>
<td>GMT date-time that Floor Trade occurred. Present if ExecType(150) = T. Available on FIX ports when “Send Floor Trade Time” port attribute is enabled. Available on BOE ports when requested on login.</td>
</tr>
</tbody>
</table>

TESTING OPPORTUNITIES

This functionality is currently available for testing in the C1 certification environment.

ADDITIONAL INFORMATION

For more information, please 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.

We appreciate your business. Our trading community inspires and drives our purpose of building trusted markets.