Cboe Titanium U.S. Equities/Options/Futures Symbology Reference

Version 1.9.4

January 15, 2025

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Introduction

The U.S. Equities/Options/Futures Symbology Reference describes Cboe support of various symbology formats for equities, options, and futures markets.

US Equities Symbology

Symbology for CQS Symbols

Type	SIAC/CQS Suffix	Exchange/CMS Suffix	Cboe Suffix
Preferred	p	PR	-
Preferred Class "A" †	pA	PRA	-A
Class "A" †	.A	A	.A
Warrants	.WS	WS	+
Warrants Class "A" †	.WS.A	WSA	+A
When Distributed	.WD	WD	$
Preferred When Distributed	p.WD	PRWD	-$
Preferred Class "A" When Distributed †	pA.WD	PRAWD	-A$
Called	.CL	CL	*
Class "A" Called †	.A.CL	ACL	.A*
Preferred Called	p.CL	PRCL	-*
Preferred "A" Called †	pA.CL	PRACL	-A*
Emerging Company Marketplace	.EC	EC	!
Partial Paid	.PP	PP	@
Convertible	.CV	CV	%
Convertible Called	.CV.CL	CVCL	%*
Class "A" Convertible	.A.CV	ACV	.A%
Preferred Class "A" Convertible	pA.CV	PRACV	-A%
Rights	r	RT	^
Units	.U	U	=
When Issued	w	WI	#
Rights When Issued	rw	RTWI	^#
Preferred When Issued	pw	PRWI	-#
Preferred "A" When Issued †	pAw	PRAWI	-A#
Class "A" When Issued †	.Aw	AWI	.A#
Warrant When Issued	.WSw	WSWI	+#
Test	.TEST	TEST	~

†While Class examples in table are represented by Class A subordinate issues, any Class in the range of A-Z (Class U is generally avoided due to conflicts with the Unit Symbology Suffix) will be allowed. Replace all A references with appropriate Class type for the appropriate Symbology.

Market Data Symbology

The symbology for PITCH and TOP uses different message structure formats (e.g. short vs. long) to provide support symbols of varying lengths. Refer to the appropriate technical specification for full details.

Subordinate CQS securities will be represented on all Cboe proprietary market data feeds using Cboe Suffix Symbology. Subordinate Nasdaq-listed securities do not require conversion as they are limited to 6 characters.

CQS Order Entry Symbology

For both BOE and FIX order entry, you may send the entire Cboe formatted CQS symbol including Cboe suffix in ***Symbol*** (FIX Tag 55)

-OR-

Send the root prefix in ***Symbol*** and either the CQS or CMS suffix in ***SymbolSfx*** (FIX Tag 65).

Nasdaq-Listed Order Entry Symbology

For both BOE and FIX order entry, you may send the entire Nasdaq formatted symbol in ***Symbol*** (FIX Tag 55)

-OR-

Provided that the symbol has a delimiter, such as a . to differentiate the root from the suffix, send the root prefix in ***Symbol*** (FIX Tag 55) and the uppercase character that appears after any delimiter in ***SymbolSfx*** (FIX Tag 65). For example, ZXYX.B would be accepted if sent with 55=ZXYX and 65=B.

US Options Symbology

The BZX, C1, C2, and EDGX Options Exchanges support use single symbol identifier, known as the Cboe Symbol ID for all order and quote entry and receipt of market data feeds. The Cboe Symbol ID is a unique 6 character base 62 compressed ID which maps to the OSI symbol. The Cboe Symbol ID maps to the same OSI symbol in BZX, C1, C2, and EDGX Options Production and Certification environments.

Order and quote entry is available using FIX and BOE protocols. Market data is available via various proprietary market data feeds as well as via OPRA. Specifications related to FIX, BOE, and the proprietary Cboe market data feeds can be found at https://www.cboe.com/us/options/support/technical/.

Options Symbol Reference Data

Options reference data is available from the website or on the proprietary market data feeds. Complex symbol reference data is only available via market data feeds, as new complex symbols may be created at any time during the trading day.

CFE Options on Futures Symbology

The CFE Options on Futures (OOF) platform supports two distinct symbology formats for option instrument identification, Cboe Symbol ID, and Options on Futures Name.

The Cboe Symbol ID is a 6-character base 62 ID. The Options on Futures Name is a ASCII string up to 16 characters in length.

Options on iBoxx Corporate Bond Futures Symbology

For Options on iBoxx Corporate Bond Futures, the Options on Futures Name is an option instrument identifier which describes the Option Product, the underlying Futures contract, Options put/call, and strike price in a single field. The expiration date of an option on an iBoxx Corporate Bond Futures contract matches the expiration date of the underlying future contract.

For example, IBGO/U4 P12600 is an option on the September IBIG futures contract (U4). Both the option and the future expire on 09/03/24. The put/call is P for a put, and the strike price is 126.00 (two implied decimal places).

Options on VX Futures Symbology

For Options on VX Futures, the Options on Futures Name is an option instrument identifier which describes the Option Product, Options expiration date in the form of the occurrence of the day of the week (A=Mon, B=Tue, C=Wed, D=Thu, E= Fri) within the calendar month in which the option expires, the underlying Futures contract, Options put/call, and Options strike price in a single field.

For example, UX3C/K4 C2000 is an option on the front month VX Future (UX), with the Option expiring the third Wednesday (3C) of the calendar month, delivering the May 2024 VX Future (/K4). The put/call is C for a call, and the strike price is 20.00 (two implied decimal places).

In another example, UX1A/K4 C2000 is an option on the front month VX future (UX), with the Option expiring the first Monday (1A) of the calendar month, delivering the May 2024 VX future (/K4). The put/call is C for a call, and the strike price is 20.00.

Participants can access OOF instrument reference data by reading the **OOF Symbol Mapping** message on the PITCH/TOP market data or via the downloadable reference data file available on the CFE Contract Listings and Product Level System Parameters page. Both sources include the Cboe Symbol ID as well as the Options on Futures Name. For order entry, if specifying an option instrument using the Options on Futures Name (i.e. UX1A/K4 C2000), participants can ensure a valid format by sourcing the value from the ref data or the symbol mapping message rather than manually constructing it using individual instrument attributes. Most order entry message types allow instrument specification using either Cboe Symbol ID or Options on Futures Name, however some only accept Cboe Symbol ID. See the FIX/BOE technical specifications for more details.

Options on Futures Symbol Reference Data

Options on Futures simple and spread reference data is available via cboe.com and on proprietary CFE market data feeds via the **OOF Symbol Mapping** and **Complex Instrument Definition Expanded** messages.

OOF Symbol Mapping messages will map the Options on Futures name to the following options contract attributes:

- Underlying Futures root
- Underlying Futures expiration date
- Options put/call flag
- Options strike price
- Options expiration date
- Cboe Symbol ID

Together the underlying Futures root and underlying Futures expiration date specify the underlying futures contract. Participants are strongly encouraged to use the reference data to map the desired Options contract to the Options on Futures Name or use the Cboe Symbol ID, vs. attempting to construct the Options on Futures Name using the options contract attributes.

Support

Please direct questions or comments regarding this reference to tradedesk@cboe.com.

Revision History

Document Version	Date	Description
1.0.0	12/03/08	Reference table located in multiple specs consolidated to a single document.
1.1.0	10/05/09	Addition for Bats Options.
1.2.0	12/02/09	Converted to new specification template. Corrected Rights, When Issued, Rights When Issued and Preferred When Issues CQS symbology. First character was incorrectly referenced as upper case.
1.3.0	02/09/10	Corrected type in Section 3.1.
1.4.0	11/29/11	Updated CQS Symbology table and noted Class types for any given subordinate issue may be in the range of A-Z. Updated Market Data Symbology section. Added references to BOE (Binary Order Entry).
1.5.0	10/18/13	Split CQS Order Entry Symbology and NASDAQ-listed Order Entry Symbology into separate sections. Minor updates to Market Data Symbology.
1.5.1	11/29/13	Update allowing NASDAQ-Listed securities with a delimiter to be sent using ***Symbol*** (FIX Tag 55) and ***SymbolSfx*** (FIX Tag 65).
1.5.2	07/28/15	Included support for EDGX Options Exchange
1.6.0	02/19/16	Bats branding/logo changes.
1.6.1	09/01/17	Added support for the C2 Options Exchange.
1.6.2	10/17/17	Cboe branding/logo changes.
1.7.0	06/01/18	Updated SIAC/CQS symbology to use dots '.' in lieu of slashes '/' as the delimiter. Symbology changed with SIAC migration to binary input.
1.8.0	11/16/18	Updated to include support for Cboe Options Exchange.
1.8.1	09/16/21	Updated SIAC/CQS suffix for When Issued securities to 'w'.
1.9.0	07/29/22	Added support for CFE Options on Futures (effective 07/10/23 04/03/23).
1.9.1	10/20/22	Clarified Options on Futures simple and complex reference data availability.
1.9.2	01/19/23	Updated effective date for Options on Futures (effective 07/10/23).
1.9.3	07/12/24	Added Options on VX Futures Symbology (effective Q4 2024).
1.9.4	01/15/25	Updated with Cboe Titanium branding.