Floor Broker Order File Record Layout

Version 1.6

December 9, 2021

Table of Contents

Floor Broker Order File Record Layout

Introduction

This document details the file specification for the Terminal Order History file for the Cboe Options Exchange. This file layout contains specifications for orders routed to a terminal on the Cboe trading floor and order activity for all other orders received on the floor but not routed to Cboe. The transaction date of each record in the file must match the date stamp of the file name. All time fields will be in Eastern time.

Document Upload Instructions

Contact the Cboe Operations Support Center (OSC) (866-728-2263/osc@cboe.com) for SFTP upload instructions.

File Naming Convention

<vendor>OptTerminalOrderHist.yyyymmdd.csv

<vendor> - Data vendor identifier provided by Cboe

<yyyymmdd> - Trade date

File Description

This file contains options orders generated from vendor applications used on Cboe's trading floor. The csv file is sent daily to Cboe as soon as available after the 4:15 pm close. Important aspects to note:

- All fields should be included in the file.
- The file will be rejected if any required fields are empty
- Complex orders are handled in the file by requiring a row for each leg of the complex order, including the stock leg. This results in certain information being on every leg of the complex order.
- The file layout specifically details which fields are required for options and stock legs. String fields which contain any commas in the data, must be enclosed within double quotes.
- The filed definitions are below. FIX tags are provided for reference on fields that are sent to Cboe on orders.
- A header record is optional and is identified when the first field contains ***ClOrdId***.

Seq	Field	Data Type	Description	Option Leg Required	Stock Leg Required	Floor Usage
1	***ClOrdId***	Alphanumeric	Unique ID chosen by user, which is the same value for all leg records for a given order. (FIX Tag 11)	Required	Required	Both
2	***OrderCapacity***	Alphanumeric	Order Capacity: C = Customer F = Firm B = Broker Dealer M = Market Maker N = Away Market Maker U = Professional J = JBO L =Non-TPH Affiliate of a Clearing TPH (FIX Tag 47)	Required	N/A	Both
3	***CMTA***	Whole Number	Customer Member Transfer Agreement (CMTA) Number of the firm that will clear the trade. (FIX Tag 439)	Optional	Optional	Both
4	***EFID***	Alphanumeric	Identifies end client EFID on messages to the exchange. (FIX Tag 115)	Required for orders routed to Cboe	Required for orders routed to Cboe	Both
5	***ClearingAccount***	Alphanumeric	Clearing Account Acronym for the order. i.e. joint account or market maker clearing account. (FIX Tag 440)	Optional	Optional	Both
6	***Account***	Alphanumeric	Account ID. (FIX Tag 1)	Optional	Optional	Both

Seq	Field	Data Type	Description	Option Leg Required	Stock Leg Required	Floor Usage
7	***TimeInForce***	Character	Time In Force Code: 0 = Day 1 = GTC 2 = At the Open 3 = IOC 4 = FOK 6 = GTD 7 = At the Close (FIX Tag 59)	Required	Required	Both
8	***OrdType***		1 = Market 2 = Limit 3 = Stop 4 = Stop Limit (FIX Tag 40)	Required	Required	Both
9	***OrderQty***	Whole Number	Original Order Quantity Number of contracts for order, 1 to 999,999 (FIX Tag 38)	Required	Required	Both
10	***Price***	PriceType=0 $0.0001 - $0.01 PriceType=1 0.01%-100% PriceType=2 Numeric $0.01 - $99,999,999.99 PriceType=3 Numeric $0.01 - $999,999,999.99	If PriceType=0 Limit price of cabinet order If Price Type =1 Traded as percentage (FLEX Only) If PriceType = 2 Limit price for this order. This price will be left blank when the order is a market order. The value can be negative. If PriceType = 3 Cash Priced Complex (FIX Tag 44)	Required if OrdType =2 or 4	Required if OrdType = 2 or 4	Both
11	***PriceType***	Character	0 = Fixed cabinet trade price 1 = Percentage (FLEX) 2 = (default) Price per contract 3 = Cash Priced Complex (FIX Tag 423)	Required	Required	Both
12	***ExecInst***	Alphanumeric	1 = Not Held f = Intermarket Sweep Order r = Late G = All or None (AON) s = Sweep (FIX Tag 18)	Optional	Optional	Both

Seq	Field	Data Type	Description	Option Leg Required	Stock Leg Required	Floor Usage
13	***RoutingInst***	Alphanumeric	1st Character B = Book Only (Not routable but will remove from local book) P = Post Only (Not routable) R = (Default) Routable S = Super Aggressive - Cross or Lock (Order will be removed from book and routed to any quote that is crossing or locking the order) X = Aggressive - Cross only (Order will be removed from book and routed to any quote that is crossing) 2nd Character L = Do not Expose via Complex Order Auction (COA) S = Expose via Complex Order Auction (COA) (FIX Tag 9303)	Optional	Optional	Both
14	***FloorRoutingInst***	Alphanumeric	D = Direct Do not attempt to process electronic E = Electronic only X = Route to floor if unable to process electronically (FIX Tag 22303)	Optional	Optional	
15	***RoutStrategy***	Alphanumeric	ROUT = Book + Street DIRC = Book + Directed IOC or ISO SWPA = Book + Sweep Street (FIX Tag 9400)	Optional	Optional	Both
16	***StopPx***	Numeric in 99999999.999 format	The trigger price for Stop and Stop Limit orders. Required if OrdType is equal to "3" or "4". (FIX Tag 99)	Required if OrdType is equal to "3" or "4"	Required if OrdType is equal to "3" or "4"	Both
17	***MaxFloor***	Whole Number	Portion of OrderQty to display. The balance is reserve. (FIX Tag 111)	Optional	Optional	Both
18	***MinQty***		Minimum fill quantity for Book Only IOC orders (FIX Tag 110)	Optional	Optional	Both

Seq	Field	Data Type	Description	Option Leg Required	Stock Leg Required	Floor Usage
19	***OpenClose***	Character	Indicates status of client position in the option. O = Open C = Close Null = Stock leg of the order (FIX Tag 77)	Required	NA	Both
20	***NumberOfLegs***	Whole Number	Indicates the number of legs in this complex order. Minimum of 2, maximum of 12 options plus 1 stock leg. (FIX Tag 555)	Required	Required	Both
21	***ExDestination***	Alphanumeric	Exchange acronym where order is processed. Valid values: These are exchanges: A = NYSE Arca E = Nasdaq ISE F = MIAX Options Exchange P = MIAX PEARL D = MIAX Emerald G = EDGX Options H = C2 K = BOX N = Nasdaq S = Nasdaq Texas U = NYSE American W = CBOE X = Nasdaq PHLX Z = BZX Options g = Nasdaq GEMX m = Nasdaq MRX a = AIM Contra, not routed to the exchange with the AIM order - used when there are multiple AIM contras that are not sent to the exchange (FIX Tag 100)	Optional	Optional	Both
22	***TransactTime***	Date/time in yyyymmdd hh24missff3	Date and time of the TransType. For example, 2/19/10 3:16:08.123pm would be represented as 20100219151608123	Required	Required	Both

Seq	Field	Data Type	Description	Option Leg Required	Stock Leg Required	Floor Usage
23	***LegNumber***	Whole Number	Leg number for this leg of the order. This number starts with 1 for each new order. For simple orders this value will always be 1. The maximum LegNumber for any order must match the NumberofLegs field	Required	Required	Both
24	***LegCFICode***	Alphanumeric	Leg Product Type Code values: E = Equity O = Option (FIX Tag 608)	Required	Required	Both
25	***Underlying***	Alphanumeric	Underlying Security Symbol	Required	Required	Both
26	***OSIRoot***	Alphanumeric	OSI root symbol (FIX Tag 55)	Required	Required	Both
27	***ExpireDate***	Date in yyyymmdd format	Option expiration date in yyyymmdd format. Blank for stock leg.	Required	NA	Both
28	***PutOrCall***	Character	Valid values: 0 = Put 1 = Call Null = stock leg of the order (FIX Tag 201)	Required	NA	Both
29	***StrikePrice***	Numeric in 99999999.999 format	Option Exercise Price in 99999999.999 format. Blank for stock leg. (FIX Tag 202)	Required	NA	Both
30	***Side***	Character	Identifies whether the order is a BUY order or a SELL order. Code values are: 1 = Buy 2 = Sell 5 = Sell Short (stock leg only) 6 = Sell Short Exempt (stock leg only) (FIX Tag 54)	Required	Required	Both

Seq	Field	Data Type	Description	Option Leg Required	Stock Leg Required	Floor Usage
31	***TransType***	Alphanumeric	1 = Order sent to Myself 2 = Order sent to an Exchange or Routing Facility (Described in ExDestination) 3 = Executed at exchange other than Cboe 4 = Route to PAR 5 = Modify 6 = Cancel not routed 7 = Modify not routed 9 = Represent Button 10 = Cancel order received on floor and routed away.	Required	Required	Both
32	***AwayExchTradeQty***	Whole Number	Quantity executed at an exchange other that Cboe	Required if TransType = 3		
33	***MastOrdID***	Alphanumeric	Master Order ID is an order identifier that ties multiple orders together. Used when an order has more than 12 legs and multiple orders need to be created to enter all the necessary legs. Therefore, all related orders will have the same master order ID.	Optional	Optional	Both
34	***MastOrderNumLegs***	Whole Number	Total number of legs for the master order, if applicable. The master order id will tie these multiple orders together and this field will provide the count of total legs for the whole master order.	Optional	Optional	Both
35	***MastOrderPrice***	Numeric in 99999999.999 format	Price of the master order, if applicable.	Optional	Optional	Both
36	***ParentOrderID***	Alphanumeric	Parent Order ID is the order id of the original order that this order was generated from. Only populated when an order is derived from another order.	Optional	Optional	Both
37	***ContraOrderID***	Alphanumeric	Contra Order ID is the order id of an contra order sent to an exchange with this order.	Optional	Optional	Both

Seq	Field	Data Type	Description	Option Leg Required	Stock Leg Required	Floor Usage
38	***WorkstationLoginID***	Alphanumeric	User Login ID of the firm personnel that entered the order	Required	Required	Both
39	***OnFloorTerminal***	Character	Y = On Floor N = Off Floor	Required	Required	Both
40	***FloorDestination***	Character	Floor route destination. Specifies a PAR workstation (ex. W001), or "PARO" to route to the Floor PAR Official of the underlying symbol. 4 characters or less (ASCII 33-126).	Optional	Optional	Both
41	***MPID***	Character	MPID used to clear the equity leg being cleared via the Exchange. Required if the complex order includes a stock leg.	Optional	Optional	Both
42	***ComboOrder***	Character	Y = SPX Combo Order N = Not an SPX Combo order (FIX Tag 22005)	Optional	Optional	Both
43	***ClientName***	Character	Additional client account information used for drop copy purposes or internal TPH purposes	Optional	Optional	Both
44	***OverrideTime***	Date/time in yyyymmdd hh24missff3 format	Date and time on receiving broker's paper order due to an outage	Optional	N/A	Both
45	***OrderId***	Alphanumeric	OrderID supplied by Cboe on the order acknowledgement. (FIX Tag 37).	Required for orders sent to Cboe	Required for orders sent to Cboe	Both
46	***TiedHedge***	Character	Y = Yes N = No (FIX Tag 22018)	Required	N/A	Both

References

For more information, please refer to the U.S. Options Technical Specifications.

Support

Please direct any questions or comments regarding this specification to Rule624@cboe.com.

Revision History

Version	Date	Description
1.0	03/05/19	Version 1.0
1.1	04/01/19	Added PriceType to support pricing of FLEX percentages and Cabinet orders
1.2	06/03/19	Renamed ***OrderRoutedTime*** to ***TransactTime***. ***TransactTime*** will reflect the timestamp of the associated ***TransType***
1.3	08/05/19	Removed ***OrderInitiatedTime*** and ***OrderEntryTime.*** ***TransactTime*** will coincide with update ***TransType*** values
1.4	08/21/19	Added ***TransType*** value when canceling order received on floor and routed away.
1.5	9/30/19	***TransactTime*** is now required. Indicate that a header row is optional. Add field numbers for reference.
1.6	12/9/21	Updated copyright date, disclaimer language, and link to technical specifications.