



# Cross Session Order Management Specification

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System response times may vary for a number of reasons including market conditions, trading volumes and system performance.

## VERSION HISTORY

VERSION	DESCRIPTION	DATE
1.0	Early DRAFT Release	6 <sup>th</sup> June 2011
2.0	Includes support for Trade Reporting	13 <sup>th</sup> July 2011
2.1	Modify description in Trade Report request Acknowledgement for Trade Cancel. Add description for Done for Day and Peg Order Suspend & Resume messages	5 <sup>th</sup> August 2011
	Change tag 60 (TransactTime) to mandatory in Trade Report Request Response in section 5.10	3 <sup>rd</sup> February 2012
	Key changes: <ul style="list-style-type: none"> <li>Added missing tag &lt;47&gt;OrderCapacity in New Order Single acknowledgement.</li> <li>Added missing tags &lt;18&gt;ExecInst and &lt;47&gt;OrderCapacity in Order Cancel acknowledgement.</li> <li>Added missing tag &lt;47&gt;OrderCapacity in Order Cancel/Replace acknowledgement.</li> <li>Removed duplicate tag &lt;211&gt;PegDifference in Order Cancel/Replace acknowledgement.</li> <li>Added missing tags &lt;29&gt;LastCapacity, &lt;47&gt;OrderCapacity, and &lt;59&gt;TimeInForce in Trade Execution Report acknowledgement.</li> <li>Added new tag &lt;198&gt;SecondaryOrderID in Trade Execution Report acknowledgement.</li> <li>Added new tags &lt;29&gt;LastCapacity, &lt;6830&gt;ContraLastCapacity, &lt;47&gt;OrderCapacity, &lt;109&gt;ClientID, &lt;820&gt;TradeLinkID, &lt;6802&gt;ClientCrossRef, &lt;6803&gt;ShortSellNakedQty, &lt;6804&gt;ShortSellLongQty, &lt;6805&gt;ShortSellCoveredQty, &lt;6806&gt;ContraClientCrossRef, &lt;6828&gt;ContraSide, and &lt;6829&gt;ContraOrderCapacity in Trade Report Request acknowledgement.</li> <li>Changed tag &lt;54&gt;Side to support 5 (Sell short) in Trade Report Request acknowledgement.</li> <li>Removed tag &lt;58&gt;Text and value 8 (Rejected) option on tag &lt;150&gt;ExecType as rejected Trade Report Requests are not sent to outbound interface.</li> </ul>	27 <sup>th</sup> February 2012
2.2	Key changes: <ul style="list-style-type: none"> <li>Added new tag &lt;41&gt;OrigClOrdID and modify description of tag &lt;11&gt;ClOrdID in Trade Report acknowledgement for the trade report cancellation.</li> <li>Added tag &lt;19&gt;ExecRefID in Trade Report response.</li> </ul>	20 <sup>th</sup> July 2012
2.3	Key changes: <ul style="list-style-type: none"> <li>Added new tag &lt;7713&gt; NoTradeFeat in Cross Session Order Cancel / Replace Request, New Order Single Acknowledgement, and Order Cancel / Replace Acknowledgement.</li> <li>Added tag &lt;8175&gt; NoSelfTradeOrderNum and tag &lt;198&gt; SecondaryOrderID in Order Cancel / Replace Acknowledgement.</li> <li>Added new tag &lt;639&gt; PriceImprovement and tag &lt;6833&gt; MidPointExec in Trade Execution Report Acknowledgement.</li> <li>Added missing tag &lt;58&gt; Text in Order Cancel Acknowledgement.</li> <li>Added missing tag &lt;8174&gt; in Cross Session Order Cancel</li> </ul>	30 <sup>th</sup> October 2012

	<p>/ Replace Request.</p> <ul style="list-style-type: none"> <li>Modify the description for Trade Report Request Acknowledgement.</li> </ul>	
2.4	<p>Key changes:</p> <ul style="list-style-type: none"> <li>Added tag &lt;1&gt; Account and tag &lt;6802&gt; ClientCrossRef in Cross Session Order Cancel / Replace Request.</li> <li>Modify the description of tag &lt;1&gt; and tag &lt;6802&gt; in Order Cancel Acknowledgement, Order Cancel / Replace Acknowledgement, Trade Execution Report Acknowledgement, and Done For Day Order Status Report</li> <li>Removed &lt;211&gt; Peg Difference tag</li> <li>Added M=Mixed as a valid value for Order Capacity and LastCapacity</li> <li>Added &lt;4805&gt; ExecVenue to Trade Reports</li> <li>Added &lt;8138&gt; OriginOfTrans to New Orders and Trade Reports</li> <li>Added &lt;8139&gt; IntermediaryID to New Orders and Trade Reports</li> <li>Added &lt;8140&gt; DirectedWholesaleIndic to New Orders and Trade Reports</li> </ul>	16-8- 2013
2.5	<ul style="list-style-type: none"> <li>Added new Order Type &lt;40&gt; for Market on Close (MOC)</li> <li>Added new ExecTransType value = 2 to designate final price on Market on Close (MOC) order</li> <li>Added new NoTradeFeat &lt;7713&gt; value = X for Booking Purpose Trade</li> <li>Enabled &lt;6833&gt; MidPointExec to be returned on both sides of a trade</li> <li>MaxFloor &lt;111&gt; no longer mandatory for aggressive hidden orders</li> <li>New TimeInForce &lt;59&gt; values for Broker Preferencing. Broker Preference or Kill (POK) = A, Broker Preference and Kill (P&amp;K) = B</li> <li>Added OrderRestrictions &lt;8182&gt; on NewOrderSingle to enable per order control of Broker Preference</li> <li>Added CrossType &lt;8183&gt; for on market trade execution reports to enable identification of Broker Preferred trade</li> <li>Added TradeReportType &lt;8184&gt; for on market trade execution reports to enable identification of Booking Purpose Trade resulting from on market cross utilising new no self-trade feature</li> </ul>	4-10- 2013
2.6	<ul style="list-style-type: none"> <li>Add &lt;7903&gt;, &lt;7904&gt; and &lt;7905&gt; to Order Cancel Acknowledgement and Order Cancel/Replace Acknowledgement to provide additional information when the unsolicited message is derived from a <i>NoTradeFeat</i> instruction.</li> </ul>	25-10-2013
	<ul style="list-style-type: none"> <li>Add OrderCapacity &lt;47&gt; to Cross Session Order Cancel / Replace Request to allow Order Capacity to be modified</li> </ul>	25-3-2014
4.0	<ul style="list-style-type: none"> <li>Added ContraTradePA &lt;9862&gt; for on market trade execution reports to support attributed market</li> </ul>	01-07-2015
5.0	<ul style="list-style-type: none"> <li>Support participant attribution for Cboe &amp; ASX quoted ETFs</li> </ul>	01-12-2015
5.2p4	<ul style="list-style-type: none"> <li>Added LastMkt &lt;30&gt; for Trade Execution Report Acknowledgement</li> </ul>	08-06-2017
5.5	<ul style="list-style-type: none"> <li>Add T1Settlement &lt;8080&gt; for New Order Single Acknowledgement</li> </ul>	30-01-2018

	<ul style="list-style-type: none"> <li>Add SettlmntTyp&lt;63&gt; and SettlDate &lt;64&gt; for Trade Execution Report Acknowledgements</li> </ul>	
5.6	<ul style="list-style-type: none"> <li>Add MEQSE &lt;8081&gt; for New Order Single Acknowledgement</li> <li>Update NoTradeFeat&lt;7713&gt; for Cross Session Order Cancel/Replace Request</li> <li>Align MinQty&lt;110&gt; behaviour across all FIX and Drop Copy Interfaces</li> </ul>	19-06-2018
6.0	Key changes: <ul style="list-style-type: none"> <li>Add Cross Session Trade Cancel Request</li> <li>Add Trade Cancel Acceptance Message</li> </ul>	22-01-2019
	Key changes: <ul style="list-style-type: none"> <li>Add Cross Session Order Reject Message to reflect current behaviour</li> <li>Add Cross Session Trade Reject Message</li> </ul>	22-01-2019
6.2	Key changes: <ul style="list-style-type: none"> <li>Add Trade Report Cancel Request</li> <li>Add Trade Report Cancel Reject</li> </ul>	26-04-2019
6.2p1	Key changes: <ul style="list-style-type: none"> <li>Clarify FIX tag data types validation (Section 2)</li> <li>ORDERRESTRICTION(8182) is not allowed in order replace (Section 5.2)</li> </ul>	29-07-2019

# 1 Introduction

This specification describes Cboe's Cross Session Order Management service. The service provides two major functions:

1. Allows participants to modify or cancel orders through another configured FIX session.
2. A drop copy service, which provides a consolidated feed of execution report messages from one or more FIX sessions configured on the Cross Session Order Management gateway (COG).

The service is available to participants on the Cboe market but can also be configured for an authorised vendor on behalf of a participant.

This document serves as a supplement to the FIX Protocol Specification (please visit [www.fixprotocol.org](http://www.fixprotocol.org) for detail). Implementation and interpretation of the protocol by the Cross Session Order Management Service is described in this document.

**Note:** This Specification should be read with reference to the latest version of the *FIX 4.2 Trading Interface Specification* for the Cboe trading system.

## 1.1 Related documents

TITLE
FIX 4.2 Trading Interface Specification

**Table 1: Related Documentation**

## 2 FIX Protocol

FIX Protocol (Financial Information eXchange Protocol), which is owned and maintained by FIX Protocol Ltd., is a series of standardized messaging specifications for the electronic communication of trade-related messages. It is a globally used collective language developed by bankers, exchanges, and institutional participants and brokers. Providing this interface in FIX Protocol will enable many participants to connect to this interface with minimal development effort.

Any messages submitted with tags that do not carry data of the correct datatype will be rejected.



### 3 Cross Session Order Management Service

Participants must advise Cboe Support which FIX sessions are to be configured to allow the COG to amend and cancel orders.

#### 3.1 Connecting to the Cross Session Order Management Service

The process for connecting to the Cross Session Order Management service is the same as connecting to a standard FIX session. Figure 1 shows the two sessions involved in connecting to the Cboe trading system using the Cross Session Order Management Service:

1. the standard FIX order entry session and,
2. the Cross Session Order Management gateway (COG).

The cross session order management gateway can manage orders for specific FIX sessions that are pre-configured in the Cboe trading system for access. For example, if a participant has 5 FIX sessions and a cross session order management gateway, that gateway can be configured to manage orders across all 5 FIX sessions or a number less than 5 at the discretion of the participant.

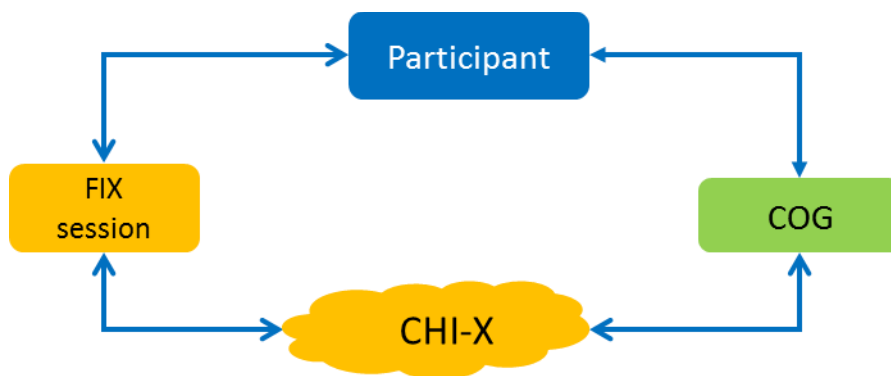


Figure 1

Figure 1: Connecting using the Cross Session Order Management Gateway (COG)

### 3.2 Using the COG to replace an Order

Figure 2 and Table 2 should be read together as they demonstrate how an order is modified by both the COG and a standard FIX interface.

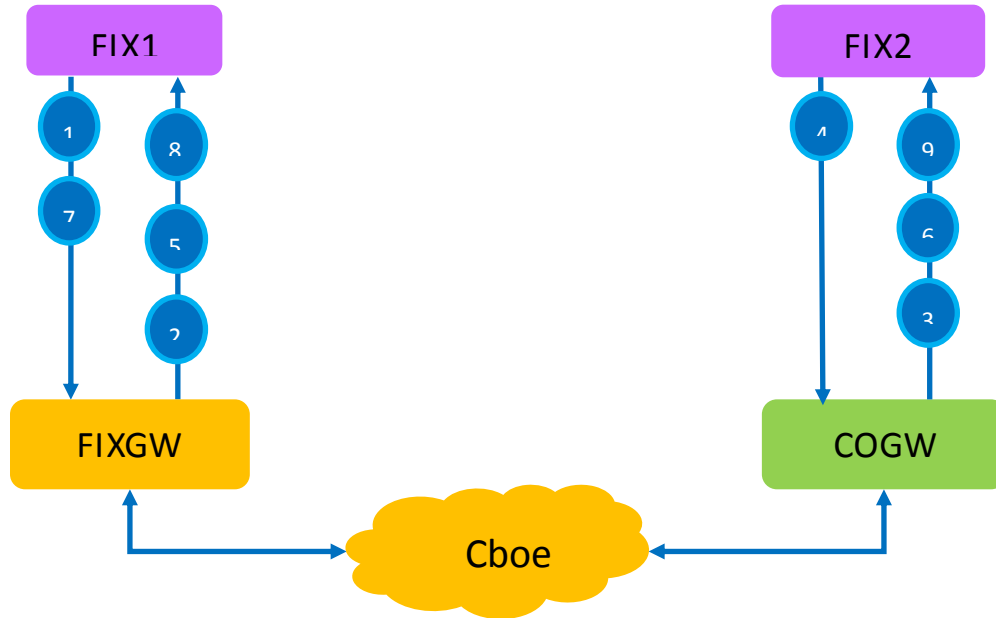


Figure 2: Using the COG to Replace an Order

#	From	Msg Type (35)	Exec Type (150)	ClOrd ID (11)	Order ID (37)	Orig ClOrdID (41)	Sender CompID (49)	Target CompID (56)
<b>FIX1 (eg a participant's DMA client) places a new order single request via FIX trading interface (FIXGW)</b>								
1	FIX1	New (D)		F001			FIX1	FIXGW
<b>The FIXGW replies with a new order single acknowledgment with OrderID M01</b>								
2	FIXGW	8	New (0)	F001	M01		FIXGW	FIX1
<b>COG receives a copy of the new order single acknowledgment</b>								
3	COG	8	New (0)	F001	M01		COG	FIX2
<b>FIX2 (eg an internalisation engine) places an order replace request to modify order M01</b>								
4	FIX2	Replace (G)		A001	M01	00000000	FIX2	COGW
<b>FIXGW notifies participant FIX1 that order M01 has been modified</b>								
5	FIXGW	8	Restated (D)	F001	M01	F001	FIXGW	FIX1
<b>COG sends a replace acknowledgment</b>								
6	COG	8	Replaced (5)	A001	M01	00000000	COG	FIX2
<b>FIX1 places an order replace request via FIXGW</b>								
7	FIX1	Replace (G)		F002		F001	FIX1	FIXGW
<b>The FIXGW replies with a replace acknowledgment</b>								
8	FIXGW	8	Replaced (5)	F002	M01	F001	FIXGW	FIX1
<b>COG notifies participant order M01 has been modified</b>								
9	COG	8	Restated (D)	A001	M01	A001	COG	FIX2

Table 2: Using the COG to Replace an Order

**Note:**

- OrderID is a mandatory tag used to identify orders.
- OrigClOrdID is a mandatory tag: participants should send "00000000" as OrigClOrdID for compliance with the FIX protocol but the OrigClOrdID is ignored by COG.

## 4 Session Recovery

### 4.1 Session Disconnection

There are two scenarios to be considered with respect to how orders are handled when FIX sessions are disconnected in an environment where a COG is being used to manage orders.

1. If the FIX session is configured for Cancel-On-Disconnect: if Cboe detects that the participant has lost connectivity to the Cboe trading system then all open orders that have been entered via this FIX session will be cancelled and the COG will receive an execution report advising of the order cancellations.
2. If the FIX Session is NOT configured for Cancel-On-Disconnect: if Cboe does not detect that the participant has lost connectivity to the Cboe trading system, any open orders will remain active in the market and will be available for amendment or cancellation via the COG.

The cross session order management service cannot be configured for Cancel on Disconnect. This means that if a participant loses connectivity to a COG but the standard FIX sessions are still connected, any open orders entered via the standard FIX session(s) remain active in the market.

#### 4.1.1 Same Trading Day Message Recovery

If the COG is disconnected and connection is subsequently re-established within the same trading day, any missing execution report messages will be detected by tracking the incoming sequence numbers. The messages are then recovered by the FIX message recovery process and re-sent to the participant. On getting a Resend Request from a participant, all execution report messages will be transmitted to the participant again with each message containing a *PossDupFlag* field, indicating it is a resent message.

#### 4.1.2 No Recovery of Previous Trading Day Messages

When a Cross Session Order Management session of a participant is disconnected and connection is subsequently re-established on the next trading day, all missed execution report messages on the previous trading day will not be re-sent to the participant.

## 5 Messages

### 5.1 New Order Single Requests

The Cross Session Order Management interface does not support New Order Single request. All New Order Single Requests will be rejected.

### 5.2 Cross Session Order Cancel / Replace Request

The Cross Session Order Cancel/Replace requests are handled as per the FIX protocol. Cancel/Replace requests that cannot be processed are rejected using the Cancel Reject message. **OrderRestriction (8182) is not allowed in Cancel/Replace request.** The ClOrdID of the replacement order is inserted in the ClOrdID field of the Cancel Reject message for identification purposes.

In addition to the standard header, trailer, and accepted symbol definition fields, Cboe processes only the following fields in an Order Cancel/Replace Request message, and ignores all others.

TAG	FIELD NAME	REQ	COMMENTS
	<i>Message Header</i>	Y	MsgType=G
1	Account	N	It can be used by a trading participant or a broker service provider to provide a broker cross reference.
11	ClOrdID	Y	Unique ID of replacement order as assigned by the participant.
18	ExecInst	N	For a replacement order, this field must be populated anew (i.e. original order values will not be brought forward to replacement order unless redefined within this message).
21	HandlInst	Y	It must be the same as entered on the original order otherwise the order will be rejected.
37	OrderID	Y	Order reference number. This tag is mandatory and is used to identify the order being replaced / cancelled
38	OrderQty	Y	Note: The quantity in the Cancel/Replace message is the total order quantity, as defined by the FIX protocol and total order quantity semantics.
40	OrdType	Y	It must be the same as entered on the original order otherwise the order will be rejected.
41	OrigClOrdID	Y	For conformance to FIX protocol, this tag is ignored by Cross Session Order Management Service
44	Price	C	Refer to New Order Single message for description.
47	OrderCapacity	N	Refer to New Order Single message for description.
54	Side	Y	It must be the same as entered on the original order otherwise the order will be rejected.
55	Symbol	Y	For conformance to the FIX specification this field is ignored. The order ID is used to identify the order.
59	TimeInForce	N	<p>Values supported by:</p> <ul style="list-style-type: none"> <li>0 = Day – Day orders are in effect until the participant cancels the order, or until the trading system is shut down for maintenance at the end of the day.</li> <li>3 = Immediate or Cancel (IOC) - As much of the order as possible must be executed immediately. Any part of the order that is not executed immediately gets cancelled. IOC attribute is only supported on visible limit and pegged orders.</li> <li>4 = Fill Or Kill (FOK) – Fill the order in its entirety or cancel it immediately. FOK attribute is only supported on visible limit and pegged orders.</li> <li>6 = Good Till Date (GTD) – Only supported for today's trading date. This field must be used in conjunction with field ExpireTime (Field ID 126).</li> </ul> <p>If this tag is omitted in the Cancel/Replace request, it is considered to be a day order. Therefore, if a trading participant would like to keep the same time in force, the original supplied value must also be included in the</p>

			Cancel/Replace request.
60	TransactTime	Y	Time this order request was initiated by participant. This field is ignored by Cboe.
110	MinQty	N	<p>Minimum Execution Quantity is only supported on orders when Time in Force is set to IOC. If the MinQty attribute is added to any other orders, it will be rejected.</p> <p>An order with MinQty will not be matched if sufficient volume is not available to meet the specified MinQty. It is accepted only for following types of order.</p> <p>Limit/Pegged Order with TimeInForce equal to IOC</p> <ul style="list-style-type: none"> <li>An order with MinQty is allowed to match with multiple orders on the order book in order to acquire enough quantity to fulfil the MinQty. One or more trades can result and any residual unmatched volume is cancelled back to the participant.</li> <li>If the MinQty is not satisfied the full order is cancelled back to the participant.</li> </ul>
111	MaxFloor	N	Used to indicate displayed quantity for an iceberg order. When it is set to 0, it means a hidden order.
126	ExpireTime	N	If the participant attempts to revise the expiration time to a time earlier than the current time, the Cancel/Replace Request will be rejected.
6802	ClientCrossRef	N	Can be used to provide additional client side cross reference information.
6803	ShortSellNakedQty	N	Refer to New Order Single Acknowledgement message for description.
6804	ShortSellCoveredQty	N	Refer to New Order Single Acknowledgement message for description.
6805	ShortSellLongQty	N	Refer to New Order Single Acknowledgement message for description.
7713	NoTradeFeat	N	<p>Refer to New Order Single message for description.</p> <p>If this tag is omitted for order other than MEQSE, the value of NoTradeFeat in the original order will be reset to either the standard default value "N" – Cancel Newest, or the default set by Market Operations at the request of the trading participant.</p> <p>If this tag is omitted for order with MEQSE, and if NoSelfTrade is also omitted, the value of NoTradeFeat in the original order will be cleared.</p> <p>If this tag is omitted for order with MEQSE, and if NoSelfTrade contains values, the Cancel/Replace Request will be rejected.</p>
8174	NoSelfTrade	N	<p>Refer to New Order Single message for description.</p> <p>If this tag is omitted in the Order Cancel / Replace request, the value of NoSelfTrade in the original order will be cleared.</p>
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN ABN, CHESS HIN, or other internal client identifier.
8139	IntermediaryID	N	Market Integrity Rule defined field for Intermediary identifier- may be populated with AFS license number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value Default=N
	Message Trailer	Y	

Table 3: Cross Session Order Cancel / Replace Request

### 5.3 Cross Session Order Cancel Request

Cboe processes a Cancel Request quantity as the full remaining quantity. Cboe does not support partial cancels.

In addition to the standard header, trailer, and accepted symbol definition fields, Cboe processes only the following fields in an Order Cancel Request message, and ignores all others.

TAG	FIELD NAME	REQ	COMMENTS
	<i>Message Header</i>	Y	MsgType=F
11	ClOrdID	Y	Unique ID of cancel request assigned by the participant.
41	OrigClOrdID	Y	For conformance to FIX specification, this tag is ignored by Cboe Cross Session Order Management Service
37	OrderID	Y	Cboe order reference number. This tag is mandatory and is used to identify the order being cancelled.
54	Side	Y	For conformance to FIX specification, this tag is ignored by Cboe.
55	Symbol	Y	For conformance to FIX specification, this tag is ignored by Cboe.
60	TransactTime	Y	Time this order request was initiated by participant. This field is ignored by Cboe.
	<i>Message Trailer</i>	Y	

**Table 4: Cross Session Order Cancel Request**

#### 5.4 Cross Session Trade Cancel Request

Cboe processes a Trade Cancel Request on a crossed (same PID) on-market trade.

In addition to the standard header, trailer, and accepted symbol definition fields, Cboe processes only the following fields in a Trade Cancel Request message, and ignores all others.

TAG	FIELD NAME	REQ	COMMENTS
	<i>Message Header</i>	Y	MsgType=F
11	ClOrdID	Y	Unique ID of trade cancel request assigned by the trading participant.
19	ExecRefID	Y	ExecID<17> returned in previous trade execution report.
60	TransactTime	Y	Time this trade cancel request was initiated by participant. This field is ignored by Cboe.
	<i>Message Trailer</i>	Y	

**Table 5: Cross Session Trade Cancel Request**

#### 5.5 New Order Single Acknowledgment

Cboe sends a New Order Single Acknowledgment after accepting a New Order Single Request from a participant through a FIX session.

In addition to the standard header and trailer, Cboe provides the following fields in the message:

TAG	FIELD NAME	R E Q U I R E D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe populates this field with the original value supplied by the participant.
6	AvgPx	Y	The average price of all shares traded. Defaulted to 0 for order acknowledgements.
11	ClOrdId	Y	Cboe populates this field with the original value assigned in the New Order Single message.
14	CumQty	Y	The total shares traded against the original order quantity. Defaulted to 0 for order acknowledgements.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe.
18	ExecInst	N	CBoe populates this field with the original value assigned by the participant.

20	ExecTrans Type	Y	0 = New
31	LastPx	Y	Default to 0 for order acknowledgements.
32	LastShares	Y	Default to 0 for order acknowledgements.
37	OrderID	Y	Cboe order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	0 = New
40	OrdType	N	Values supported by Cboe: 2 = Limit P = Pegged (together with Execlnst of M, R or P) 5 = MOC
44	Price	N	Limit Price Not required for MOC orders.
47	OrderCapacity	N	Cboe will always populate this field with the original value assigned in the New Order Single message.
54	Side	Y	Cboe always populates this field with the original value assigned in the New Order Single message.
55	Symbol	Y	Cboe will populate this field with the original value assigned by trading participant in the New Order Single message. However, if IDSource and SecurityID are specified and they refer to a valid Cboe symbol, the Cboe symbol will be populated to this Symbol field.
59	TimeInForce	N	Will be returned if supplied in original New Order Single message. Day = 0 will be returned if not supplied in the original New Order Single message.
60	TransactTime	N	Time and date of execution report message (expressed as UTC).
76	ExecBroker	N	Identifier of the Cboe participant responsible for the original order.
109	ClientID	N	Trading system connection ID of the participant assigned by Cboe.
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
111	MaxFloor	N	Will be returned if supplied in the original New Order Single message.
126	ExpireTime	N	Will be returned if supplied in the original New Order Single message.
150	ExecType	Y	0 = New.
151	LeavesQty	Y	Amount of shares open for further execution.
439	ClearingFirm	Y	CHESS Clearing Participant ID supplied in New Order Single message.
440	ClearingAccount	N	Supplemental account information supplied in New Order Single message.
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Cboe will always populate this field with the original value, if any, assigned by the participant in the New Order Single message.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.  The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be



			equal to the OrderQty.
7713	NoTradeFeat	N	Will be returned if supplied in the original New Order Single message.
8080	T1Settlement	N	Will be returned if supplied in the original New Order Single message.
8081	MEQSE	N	Will be returned if supplied in the original New Order Single message.
8174	NoSelfTrade	N	Will be returned if supplied in the original New Order Single message.
8177	RemoveCrossingFromClearing	N	Will be returned if supplied in the original New Order Single message.
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN ABN CHESS HIN, or other internal client identifier.
8139	IntermediaryID	N	Market Integrity Rule Defined field for Intermediary identifier - may be populated with AFS license number.
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value Default=N.
8182	OrderRestrictions	N	Broker Preferencing logic can ONLY be enabled/disabled by contacting Market Operations to request that it be configured as a default setting on a per FIX Gateway basis. If a participant elects to have broker preferencing enabled, this tag <8182> enables the default setting to be overridden provided the override order has TIF = 3 or 4  I = Override broker preference default setting
	<i>Message Trailer</i>	Y	

**Table 6: New Order Single Acknowledgement**

## 5.6 Order Cancel Acknowledgement

Cboe sends an Order Cancel Acknowledgment via the Execution Report message after accepting Order Cancel Requests from participants, or when an order is cancelled by Cboe. For example, an expired IOC order, an order cancelled by Cboe Market Operations, or an order cancelled due to *NoTradeFeat* <7713> instructions.

In addition to the standard header and trailer, Cboe provides the following fields in an Execution Report message:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe populates this field with the latest value supplied by the participant.
6	AvgPx	Y	The average price of all shares traded.
11	ClOrdId	Y	Cboe always populates this field with the value assigned by the participant in the corresponding Order Cancel Request.
14	CumQty	Y	The total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe.
18	ExecInst	N	Values supported by Cboe: Pegging options (mutually exclusive) P = Market Peg R = Primary Peg M = Mid-price Peg
20	ExecTransType	Y	0 = New.
31	LastPx	Y	Default to 0 for order cancel acknowledgements.
32	LastShares	Y	Default to 0 for order cancel acknowledgements.
37	OrderID	Y	Cboe order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	4 = Cancelled.

40	OrdType	N	Cboe always populates this field with the original value assigned by the participant in the request.
41	OrigClOrdID	Y	Cboe populates this field with ClOrdID of the order maintained in this Cross Session Order Management Service session.
44	Price	N	Limit Price. Not required for MOC orders.
47	OrderCapacity	N	Cboe will always populate this field with the original value assigned in the New Order Single message.
54	Side	Y	Cboe always populates this field with the original value assigned by the participant in the request.
55	Symbol	Y	Cboe will populate this field with the original value assigned by trading participant in the New Order Single message. However, if IDSource and SecurityID are specified and they refer to a valid Cboe symbol, the Cboe symbol will be populated to this Symbol field.
58	Text	N	Reason for unsolicited cancel.
59	TimelnForce	N	Will be returned if supplied in original New Order Single message.
60	TransactTime	N	Time and date of execution (expressed as UTC).
76	ExecBroker	N	Identifier of the participant responsible for the order.
109	ClientID	N	Internal connection ID assigned by Cboe
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
150	ExecType	Y	4 = Cancelled.
151	LeavesQty	Y	0
439	ClearingFirm	Y	CHESS Clearing Participant ID supplied in New Order Single message
440	ClearingAccount	N	Supplemental account information supplied in New Order Single message
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Cboe will always populate this field with the latest value, if any, specified on the order.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.  The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.
7903	PreventedTradePx	N	Provided if this cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> <7713> = D. The price that would have otherwise been recorded for the trade that was blocked by self-trade prevention.
7904	PreventTradeQty	N	Provided if this cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> <7713> = D. The quantity that would have otherwise been recorded for the trade that was blocked by self-trade prevention.
7905	PreventedLiquidityIndicat or	N	Provided if this cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> <7713> = D. "A" – Order added liquidity "R" – Order removed liquidity
8175	NoSelfTradeOrderNum	N	If the order is cancelled due to the NoSelfTrade key<8174>, this tag will be filled with the Cboe Order ID <37> of the

			participant's resting order that would have matched but for the NoSelfTrade key.
	<i>Message Trailer</i>	Y	

**Table 7: Order Cancel Acknowledgement**

### 5.7 Order Cancel/Replace Acknowledgement

Cboe sends Order Cancel/Replace Acknowledgments via the Execution Report message for the following:

- After accepting Order Cancel/Replace Requests from a participants' FIX Gateway;
- After accepting Order Cancel/Replace Requests from a participants' cross session order management gateway;

If the quantity of order is reduced due to *NoTradeFeat* <7713> instruction. In addition to the standard header and trailer, Cboe provides the following fields in an Execution Report message.

TAG	FIELD NAME	RE Q'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe always populates this field with the latest value, if any, specified on the order.
6	AvgPx	Y	Average price of shares traded. Defaulted to 0 for order acknowledgements
11	CIOrdId	Y	Cboe always populates this field with the value assigned by the participant in the corresponding Order Replace Request.
14	CumQty	Y	Total shares traded against the original order quantity. Defaulted to 0 for order acknowledgements.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe.
18	ExecInst	N	Cboe always populates this field with the value assigned by the participant in the corresponding Order Replace Request.
20	ExecTrans Type	Y	0 = New
31	LastPx	Y	Default to 0 for order cancel/replace acknowledgements.
32	LastShares	Y	Default to 0 for order cancel/replace acknowledgements.
37	OrderID	Y	Cboe order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	1 = Partially filled 2 = Filled 5 = Replaced
40	OrdType	N	Cboe always populates this field with the original value assigned by participant in the request.
41	OrigCIOrdID	Y	Cboe populates this field with CIOrdID of the order to be cancelled/replaced.
44	Price	N	Limit Price. Not required for MOC orders.
47	OrderCapacity	N	Cboe always populates this field with the original value assigned by participant in the request.
54	Side	Y	Cboe always populates this field with the original value assigned in the New Order Single message.
55	Symbol	Y	Cboe will populate this field with the original value assigned by trading participant in the New Order Single message. However, if IDSource and SecurityID are specified and they refer to a valid Cboe symbol, the Cboe symbol will be populated to this Symbol field.
59	TimeInForce	N	Will be returned if supplied in original New Order Single message. Day =0 will be returned if not supplied in the original New Order Single message.
60	TransactTime	N	Time and date of execution report message (expressed as UTC).
76	ExecBroker	N	Identifier of a participant in Cboe.
109	ClientID	N	Internal connection ID assigned by Cboe.

TAG	FIELD NAME	RE Q'D	COMMENTS
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
111	MaxFloor	N	Will be returned if supplied in the original New Order Single message.
126	ExpireTime	N	Will be returned if supplied in the original New Order Single message.
150	ExecType	Y	5 = Replace if the order is replaced by the original order entry gateway. D=Restated if the order is replaced by a different gateway.
151	LeavesQty	Y	Amount of shares open for further execution.
198	SecondaryOrderID	N	Pseudo order ID that is allocated and disseminated via the Cboe Market Data Feed when an iceberg order is refreshed.
378	ExecRestatementReason	N	4=Broker option if the replace request is submitted by a different gateway. 5 = PartialDeclineOfOrderQty, if the quantity of order is reduced due to <i>NoTradeFeat</i> <7713> instruction.
439	ClearingFirm	Y	CHESS Clearing Participant ID supplied in New Order Single message.
440	ClearingAccount	N	Supplemental account information supplied in New Order Single message.
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Cboe will always populate this field with the latest value, if any, specified on the order.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.  The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.
7713	NoTradeFeat	N	Refer to New Order Single message for description.  If this tag is omitted in the Order Cancel / Replace request, the value of <i>NoTradeFeat</i> in the original order will be reset to the default "N" – Cancel Newest unless the participant has elected to apply a different default at the FIX gateway.
7903	PreventedTradePx	N	Provided if this cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> <7713> = D. The price that would have otherwise been recorded for the trade that was blocked by self-trade prevention.
7904	PreventTradeQty	N	Provided if this cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> <7713> = D. The quantity that would have otherwise been recorded for the trade that was blocked by self-trade prevention.
7905	PreventedLiquidityIndicator	N	Provided if this cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> <7713> = D. "A" – Order added liquidity "R" – Order removed liquidity
8174	NoSelfTrade	N	Refer to New Order Single message for description.

TAG	FIELD NAME	RE Q'D	COMMENTS
			If this tag is omitted in the Order Cancel / Replace request, the value of <i>NoSelfTrade</i> in the original order will be cleared.
8175	NoSelfTradeOrderNum	N	If the order is unsolicited replaced due to the <i>NoTradeFeat</i> <7713> instruction, this tag will be filled with the Cboe Order ID <37> of the participant's contra order that would have matched.
8177	RemoveCrossingFromClearing	N	Refer to New Order Single message for description.  If this tag is omitted in the Order Cancel / Replace request, the value of <i>RemoveCrossingFromClearing</i> in the original order will be reset to default "N".
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHES HIN, or other internal client identifier
8139	IntermediaryID	N	Market Integrity Rule defined for Intermediary Identifier- may be populated with AFS license number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value. Default= N
	<i>Message Trailer</i>	Y	

Table 8: Order Cancel / Replace Acknowledgement

### 5.8 Trade Execution Report Acknowledgement

Cboe sends the details of each trade from the order book via the Execution Report messages. In addition to the standard header and trailer, Cboe provides only the following fields in a trade execution report acknowledgement.

Execution reports are also used to provide <198> *SecondaryOrderID* each time the visible portion of an iceberg order is refreshed on the Cboe market data feed.

TAG	FIELD NAME	RE Q'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe populates this field with the latest value, if any, specified on the order.
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	Y	Cboe populates this field with the ClOrdID from the current status of the order.
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe
19	ExecRefID	N	Used in a trade cancel message (i.e. ExecTrans Type = 1) to refer to the previous Execution Report to which the current message applies.
20	ExecTransType	Y	Values supported by : 0 = New to indicate a trade report 1 = Cancel to indicate a trade cancel 2 = Correction. Used to provide confirmed closing price for MOC trades.
29	LastCapacity	N	Supported values are 1 = Agent 2 = Cross as agent 3 = Cross as principal 4= Principal 5= Mixed 6= Cross as Mixed Values of 2, 3 or 6 essentially indicate that the client has executed against themselves. Crossing is determined by reference to first 3 digits of trading PID.
30	LastMkt	N	Supported MIC code values are "CXAC" = (Limit)

TAG	FIELD NAME	REQ'D	COMMENTS
			"CXAP" = (Mid-Point) "CXAN" = (Near Point) "CXAF" = (Far Point) "CXAM" = (MOC) <b>Note:</b> This value is determined by the venue of the resting or 'Maker' order in a trade pair. <u>Both sides</u> of the trade contain the same value
31	LastPx	Y	Price of shares bought or sold on this fill.
32	LastShares	Y	Quantity of shares bought or sold on this fill.
37	OrderID	Y	Cboe order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	1 = Partially filled 2 = Filled 3 = Done for Day 4 = Cancelled
40	OrdType	N	Values supported by CBOE: 2 = Limit P = Pegged (requires Execlnst of M, R or P) 5 = MOC
44	Price	N	Limit Price. Not required for MOC trades.
47	OrderCapacity	N	Cboe will populate this field with the original value, if any, assigned in the New Order Single message.
54	Side	Y	Values supported by CBOE: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	Cboe will populate this field with the original value assigned by trading participant in the New Order Single message. However, if IDSource and SecurityID are specified and they refer to a valid Cboe symbol, the Cboe symbol will be populated to this Symbol field.
59	TimelnForce	N	Cboe will populate this field with the original value, if any, assigned in the New Order Single message.
60	TransactTime	N	Time and date of execution report message (expressed as UTC).
63	SettlmntTyp	N	Current supported values: 2 = next day settlement  Indicates a shortened settlement period. When this tag is populated then tag FutSettDate<64> is also provided.  <b>ONLY provided where a shortened settlement date (from T+2 to T+1) has been requested by both buyer and seller.</b> Please refer to tag 8080.  Please refer to the <b>Order Type Overview</b> document for details on the Warrant Trade Report Facility.
64	FutSettDate	N	Settlement date (with format YYYYMMDD) will be returned <b>only</b> if the trade is reported for T+1 Settlement, in conjunction with tag 63 SettlmntTyp  <b>ONLY provided where a shortened settlement date (from T+2 to T+1) has been requested by both buyer and seller.</b> Please refer to tag 8080.  Please refer to the <b>Order Type Overview</b> document for details on the Warrant Trade Report Facility.
76	ExecBroker	N	Identifier of the participant responsible for the order.
109	ParticipantID	N	Internal connection ID assigned by Cboe.
110	MinQty	N	Will be returned if supplied in the original New Order Single message.

TAG	FIELD NAME	RE Q' D	COMMENTS
150	ExecType	Y	1 = Partially filled 2 = Filled 3 = Done for Day 4 = Cancelled
151	LeavesQty	Y	Amount of shares open for further execution.
198	SecondaryOrderID	N	Pseudo order ID that is allocated and disseminated on the Cboe Market Data Feed when an iceberg order is refreshed.
439	ClearingFirm	Y	CHESS Clearing Participant ID supplied in New Order Single message.
440	ClearingAccount	N	Supplemental account information supplied in New Order Single message.
639	PricelImprovement	N	Amount of price improvement in basis points. It is calculated against the primary best bid/offer at the time of execution. It is not specified if the price improvement results in negative value or there is no primary best bid/offer at the time of execution.  This tag is omitted if ExecTransType(20) = 1 or 2
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Cboe will populate this field with the latest value, if any, specified on the order.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.  The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.
6807	TransactID	Y	A unique identifier assigned by Cboe for each trade that can be cross referenced against CHES messaging for post trade processing. It contains 10 characters in the format XXXXYYYYYY where X = the Serial Trade Qualifier and Y = the Trade Serial Number. The first character of the Serial Trade Qualifier identifies the trading venue. CHES has allocated "C" to identify Cboe trades.
6833	MidPointExec	N	Boolean field indicates whether the trade occurred as a result of a MidPoint order.  Y = True. The trade involved a Mid-Point order. N = False. The trade did not involve a Mid-Point order. This is the default value if this tag is not specified.  This tag is omitted if ExecTransType(20) = 1 or 2
9882	TradeLiquidityIndicator	N	"A" – Order added liquidity "R" – Order removed liquidity
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHES HIN, or other internal client identifier
8139	IntermediaryID	N	Market Integrity Rule defined for Intermediary Identifier- may be populated with AFS license number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value. Default= N

TAG	FIELD NAME	REQ'D	COMMENTS
8183	CrossType	N	Defines the matching logic applied for this trade if it was an on-market crossing Valid values are: 101 = trade was the result of a broker preferred crossing 102 = other
8184	TradeReportType	N	Tag to indicate if Execution Report is a Booking Purpose Trade crossing X = Booking Purpose Trade (due to self-trade prevention where the <i>NoTradeFeat&lt;7713&gt;=X</i> )
9862	ContraTradePA	N	Participant ID of contra side. Required for *attribution instrument. Valid scenarios are: Report a new trade (ExecTransType=0) Report a MOC trade correction (ExecTransType=2)  * By default all CXA quoted & ASX's ETF instruments are attributed.
	<i>Message Trailer</i>	Y	

Table 9: Trade Report

### 5.9 Done For Day Order Status Report

At the end of the continuous trading Session, outstanding orders will be cancelled. Cboe sends a done for day order report via the Execution Report messages.

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe will always populate this field with the latest value, if any, specified on the order.
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Cboe will populate this field with the ClOrdID from the current status of the order, which is assigned by the trading participant.
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	0
20	ExecTransType	Y	3 = Status
22	IDSource	N	Value supported by Cboe: 4 = ISIN Number
37	OrderID	Y	Cboe order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	3 = Done for day.
40	OrdType	N	Values supported by Cboe: 2 = Limit P = Pegged (requires ExecInst of M,R or P)
44	Price	N	Limit Price. Not required for MOC orders.
47	OrderCapacity	N	Cboe will always populate this field with the original value assigned in the New Order Single message.
48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Values supported by Cboe: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	Cboe Symbol.
59	TimeInForce	N	Will be returned if supplied in original New Order Single message.
76	ExecBroker	N	Identifier of a trading participant in Cboe.



109	ClientID	N	Internal connection ID assigned by Cboe.
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
111	MaxFloor	N	Will be returned if supplied in the original New Order Single message.
126	ExpireTime	N	Will be returned if supplied in the original New Order Single message.
150	ExecType	Y	3 = Done for day.
151	LeavesQty	Y	0
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
6802	ClientCrossRef	N	Cboe will always populate this field with the latest value, if any, specified on the order.
	<i>Message Trailer</i>	Y	

**Table 10: Done for Day Order Report**

### 5.10 Status Messages for Pegged Price Improvement Orders

If pegged price improvement orders are suspended for any reason, an execution report message, Peg Order Suspend, will be sent to notify the change in status of an order.

When pegged price improvement orders are reinstated a further execution report message will be sent, Peg Order Resume.

Participants may contact Market Operations to request that the status messages for pegged price improvement orders be turned off. This is a configurable option that is set at the FIX gateway.

**Please refer to the Cboe Order Type Overview for more information on the handling of pegged price improvement orders.**

#### 5.10.1 Peg Order Suspend

When pegged price improvement orders are suspended, an execution report message in the following format is sent:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Cboe will populate this field with the ClOrdID from the current state of the order
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	Set to 0
20	ExecTransType	Y	3 = Status
37	OrderID	Y	Cboe order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	9 = Suspended
47	OrderCapacity	N	Refer to New Order Single message for description.
54	Side	Y	Values supported by Cboe: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	Cboe Symbol
150	ExecType	Y	9 = Suspended
151	LeavesQty	Y	Amount of shares open for further execution.
	<i>Message Trailer</i>	Y	

**Table 11: Peg Order Suspend**

### 5.10.2 Peg Order Resume

When pegged price improvement orders resume after a suspension, an execution report message in the following format is sent:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Cboe will populate this field with the ClOrdID from the current state of the order
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	Set to 0
20	ExecTransType	Y	3 = Status
37	OrderID	Y	Cboe order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	Last order status before suspended
47	OrderCapacity	N	Refer to New Order Single message for description.
54	Side	Y	Values supported by Cboe: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	Cboe Symbol
150	ExecType	Y	D = Restated
151	LeavesQty	Y	Amount of shares open for further execution.
378	ExecRestatementReason	N	3 = Repricing of order
	<i>Message Trailer</i>	Y	

**Table 12: Peg Order Resume**

### 5.11 Cross Session Trade Report Cancel Request

A modified form of the Order Cancel Request message is used to lodge a Trade Report Cancel Request. In addition to the standard header and trailer, Cboe processes only the following fields in a Trade Report Cancel Request and ignores all others.

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=F
11	ClOrdID	Y	Unique ID of Trade Report Cancel Request assigned by the trading participant.
37	OrderID	Y	Cboe unique Trade Report ID, from previously received Trade Report Response.
41	OrigClOrdID	Y	For conformance to FIX specification, this tag is ignored by Cboe Cross Session Order Management Service
54	Side	Y	For conformance to FIX specification, this tag is ignored by Cboe.
55	Symbol	Y	For conformance to FIX specification, this tag is ignored by Cboe.
60	TransactTime	Y	Time this Trade Report Cancel Request was initiated by trading participant. This field is ignored by Cboe.
6808	OffExchangeTrade	Y	Boolean field that indicates a Trade Report Cancel Request. It must be set to "Y" for a Trade Report Cancel Request. Otherwise, this message is considered as a regular Order Cancel Request in section 5.4.
	<i>Message Trailer</i>	Y	

**Table 13: Cross Session Trade Report Cancel Request**

**Trade Report Cancel Request Example**

Message Representation:

```
8=FIX.4.2|9=150|35=F|49=CTS_COG2|56=CTSDEMO|34=98|52=20190426-
07:13:31.482|41=1556260285909|11=1556262811494|55=ABC|54=1|60=20190426-
07:13:31.482|37=5|6808=Y|10=037
```

**5.12 Trade Report Request Acknowledgement**

Whenever a Trade Report Request is accepted or rejected, an Execution Report message will be sent as an acknowledgment. In addition to the standard header, trailer and Cboe accepted symbol definition fields, Cboe provides the following fields in an Execution Report message in response to a Trade Report Request (See section 5.4.1.1).

The trading system is currently configured to only permit Trade Report Requests from the same participant (defined by reference to the first 3 digits of the trading PID). If the Trade Report Request is accepted the trading system will do the following:

- the default setting is to send an Execution Report and an unsolicited Execution Report for the contra side of the Trade Report.
- and the Trade Report Request is a crossing; the participant will receive an Execution Report and an unsolicited Execution Report for the contra side of the Trade Report.

If the Trade Report is accepted and subsequently cancelled, a corresponding Execution Report message will be sent to the FIX gateway for both parties.

Participants may contact Market Operations and request Cboe to override the default setting and only receive one Execution Report (omitting the unsolicited Execution Report).

TAG	FIELD NAME	RE Q'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
6	AvgPx	Y	Same value as LastPx for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification.
11	ClOrdID	N	Cboe populates this field with the value assigned by client in the corresponding Trade Report Request or Trade Report Cancel Request message. If it is an unsolicited trade report cancel response, the ClOrdID will be the original value assigned in Trade Report Request through the trading interface.
14	CumQty	Y	Same value as LastShares for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification.
17	ExecID	Y	Unique identifier of execution.
19	ExecRefID	N	Used in a trade report cancel message (i.e. ExecTrans Type = 1) to refer to the previous Execution Report to which the current message applies.
20	ExecTransType	Y	Transaction type and having value: 0 = New to indicate new trade report 1 = Cancel to indicate trade cancel
22	IDSource	N	Value supported by Cboe: 4 = ISIN Number
29	LastCapacity	N	Supported values are 1 = Agent 2 = Cross as agent 3 = Cross as principal 4 = Principal 5 = Mixed 6 = Cross as mixed Values of 2, 3 or 6 essentially indicate that the client has executed against themselves.

TAG	FIELD NAME	RE Q'D	COMMENTS
31	LastPx	Y	Same value as Price for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification.
32	LastShares	Y	Same value as OrderQty for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification.
37	OrderID	Y	Cboe unique Trade Report ID
38	OrderQty	Y	Quantity of Trade Report, or 0 when 20=1 for conformance to FIX specification.
39	OrdStatus	Y	Status of reported Trade Report Request and having value: 2 = Filled
40	OrdType	N	2 = Limit
41	OrigClOrdID	N	ClOrdID value of the original trade report assigned in the Trade Report Request through the trading interface.
44	Price	Y	Price of Trade Report, or 0 when 20=1 for conformance to FIX specification.
47	OrderCapacity	N	Cboe will always populate this field with the original value assigned in Trade Report Request.
48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Side of Trade Report.  Values supported by Cboe: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	It is set according to the Trade Report Request in Cboe. If IDSource, SecurityID and SecurityExchange (if applicable) are specified and refer to a valid Cboe security, the Cboe symbol is set to this Symbol field.
60	TransactTime	Y	Time of transaction represented by this execution report.
75	TradeDate	N	Indicates date of trade referenced in the message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
76	ExecBroker	N	Identifier of the Cboe trading participant responsible for sending the Trade Report Request to Cboe.
109	ClientID	N	Internal connection ID assigned by Cboe.
150	ExecType	Y	Specific execution report usage and having value: 2 = Fill
151	LeavesQty	Y	Always 0 for conformance to FIX specification
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
439	ClearingFirm	Y	CHESS Clearing Participant ID of this side. Must be a valid 5 digit CHESS PID.
440	ClearingAccount	N	Supplemental clearing account information of this side. Max length is 255 characters.
820	TradeLinkID	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
6802	ClientCrossRef	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
6803	ShortSellNakedQty	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
6804	ShortSellCoveredQty	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
6805	ShortSellLongQty	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHESS HIN, or other internal client identifier
8139	IntermediaryID	N	Market Integrity Rule defined for Intermediary Identifier- may be populated with AFS license number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client

TAG	FIELD NAME	RE Q'D	COMMENTS
			Y/N value. Default=N
6806	ContraClientCrossRef	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
6808	OffExchangeTrade	Y	Cboe will always populate this field with the original value assigned in the Trade Report Request.
8181	TradeReportType	Y	Cboe will always populate this field with the original value assigned in Trade Report Request.
9862	ContraTradePA	Y	Participant ID of contra side taken from the Trade Report Request.
6819	ContraAccount	N	Cboe will always populate this field with the original value if provided in the Trade Report Request.
6818	ContraClearingFirm	Y	CHESS Clearing Participant ID of contra side taken from the Trade Report Request.
8163	ContraClearingAcct	N	Cboe will always populate this field with the original value if provided in the Trade Report Request.
6828	ContraSide	Y	Order side of contra side. Values supported by Cboe: 1 = Buy 2 = Sell 5 = Sell short
6829	ContraOrderCapacity	N	Cboe will always populate this field with the original value if provided in the Trade Report Request.
6830	ContraLastCapacity	N	Supported values are 1 = Agent 2 = Cross as agent 3 = Cross as principal 4 = Principal Values of 2 or 3 essentially indicate that the client has executed against themselves.
6807	TransactID	N	A unique identifier assigned by Cboe for each trade that can be cross referenced against CHESS messaging for post trade processing. It contains 10 characters in the format XXXXYYYYYY where X = the Serial Trade Qualifier and Y = the Trade Serial Number. The first character of the Serial Trade Qualifier identifies the trading venue. CHESS has allocated "C" to identify Cboe trades.
8177	RemoveCrossingFromClearing	N	Cboe will always populate this field with the original value assigned in the Trade Report Request.
4805	ExecVenue	N	Market Integrity Rule defined field for <i>Execution Venue</i> to identify participant crossing system or dark pool- maybe populated with MIC or ASIC allocated code
8141	ContraOriginofTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHESS HIN, or other internal client identifier
8142	ContraIntermediaryID	N	Market Integrity Rule defined field for Intermediary Identifier- maybe populated with AFS licence number.
8143	ContraDirectedWholesale	N	Market Integrity Rule defined field to identify wholesale client Y/N value, Default=N.
	<i>Message Trailer</i>	Y	

Table 14: Trade Report Response

### 5.13 Trade Cancel Acceptance

In addition to the standard header, trailer and Cboe accepted symbol definition fields, Cboe provides the following fields in a Trade Cancel Acceptance message in response to a Trade Cancel request being accepted. The actual trade that is being cancelled is sent to participant through the Unsolicited Trade Cancel Execution Reports mentioned in Section 5.8 **Error! Reference source not found.**

TAG	FIELD NAME	REQ	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
11	ClOrdID	Y	Cboe populates this field with the value assigned by the trading participant in the corresponding Trade Cancel Request message
19	ExecRefID	Y	ExecRefID<19> in the corresponding Trade Cancel Request message.
20	ExecTransType	Y	1 = Cancel to indicate a trade cancel
39	OrdStatus	Y	4 = Cancelled
150	ExecType	Y	4 = Cancelled
	<i>Message Trailer</i>	Y	

**Table 15: Trade Cancel Acceptance**

### 5.14 Cross Session Order Cancel Reject

In addition to the standard header, trailer and Cboe accepted symbol definition fields, Cboe provides the following fields in a Cross Session Order Cancel Reject message in response to a Cross Session order cancel request or cancel/replace request that is rejected.

TAG	FIELD NAME	REQ	COMMENTS
	<i>Message Header</i>	Y	MsgType=9
11	ClOrdID	Y	Cboe populates this field with the value assigned by the trading participant in the corresponding Order Cancel Request message
37	OrderID	Y	Cboe order reference number.
39	OrdStatus	Y	OrdStatus value after this cancel reject is applied.
41	OrigClOrdID	Y	ClOrdID that could not be cancelled.
58	Text	Y	The reason for the cancel reject.
434	CxlRejResponseTo	Y	Type of request to which this is a response: 1=Order Cancel Request 2=Order Cancel/Replace request
	<i>Message Trailer</i>	Y	

Table 16: Cross Session Order Cancel Reject

### 5.15 Cross Session Trade Cancel Reject

In addition to the standard header, trailer and Cboe accepted symbol definition fields, Cboe provides the following fields in a Cross Session Trade Cancel Reject message in response to a Cross Session Trade Cancel request being rejected.

TAG	FIELD NAME	REQ	COMMENTS
	<i>Message Header</i>	Y	MsgType=9
11	ClOrdID	Y	Cboe populates this field with the value assigned by the trading participant in the corresponding Trade Cancel Request message
19	ExecRefID	Y	ID of the Execution that could not be cancelled
39	OrdStatus	Y	8 = Rejected
58	Text	Y	The reason for the cancel reject.
434	CxlRejResponseTo	Y	Type of request to which this is a response: 3=Trade Cancel Request
	<i>Message Trailer</i>	Y	

Table 17: Cross Session Trade Cancel Reject

### 5.16 Cross Session Trade Report Cancel Reject

In addition to the standard header, trailer and Cboe accepted symbol definition fields, Cboe provides the following fields in a Trade Report Cancel Reject message in response to a Trade Report Cancel Request that is rejected.

TAG	FIELD NAME	REQ	COMMENTS
	<i>Message Header</i>	Y	MsgType=9
11	CIOrdID	Y	Cboe populates this field with the value assigned by the trading participant in the corresponding Trade Report Cancel Request message
37	OrderID	Y	Cboe unique Trade Report ID. If it fails to lookup the trade report ID, "NONE" will be specified.
39	OrdStatus	Y	Always "8" to indicate that the Trade Report Cancel Request is rejected.
41	OrigCIOrdID	Y	CIOrdID that could not be cancelled.
58	Text	Y	The reason for the trade report cancel reject.
434	CxlRejResponseTo	Y	Type of request to which this is a response: 1=Order Cancel Request
6808	OffExchangeTrade	Y	Always "Y" to indicate that it is a Trade Report Cancel Reject.
	<i>Message Trailer</i>	Y	

**Table 18: Cross Session Trade Report Cancel Reject**