Reminder: BZX, C2, and EDGX Options to Update and Harmonize Trade Data and Trade Detail File Formats

Reference ID: C2018061504

Overview

The BZX, C2, and EDGX Options Exchanges provide daily Trade Data files and monthly Trade Detail files for reconciling trade activity. These files are available within the Cboe Customer Web Portal. As previously announced, on the effective dates below, the Trade Data and Trade Detail files will be updated to use a new, harmonized format.

Details (CORRECTION)

The column headings for the harmonized Trade Data and Trade Detail files are described below. Note that fields not applicable to a given Exchange or trade will be blank.

Column Position	Column Header	Sample Value	Description
1	*Order Entry Date*	2018-05-23	Calendar day order was entered
2	*Trade Day*	2018-05-23	Calendar day of the trade
3	*Trade Time*	09:30:04.190	Matching Engine time of the trade
4	*Cboe Member ID*	CTWO	Four character firm ID of the executing customer
5	*Sending Firm*	CTWO	Four character firm ID of the port owner
6	*SessionId*	0044	Four character sub ID of the port
7	*Executing Firm Id*	ABCD	EFID used by the executing customer
8	*Clearing Account*	CFB	Clearing account provided by the customer (e.g. market maker ID)
9	*OCC Clearing ID*	100	OCC clearing number associated with the EFID
10	*CMTA Clearing Firm*	002	Customer supplied CMTA value
11	*Client Order Id*	123456789	Client Order Id provided by the customer
12	*Cboe Order Id*	W5FYFLTRXGDC	Order Id assigned by Cboe
13	*Execution Id*	0W9W00002	Execution ID assigned by Cboe
14	*Complex Execution Id*	0W9W00003	Complex Execution ID assigned by Cboe.
15	*Complex Instrument Id*	z01234	Cboe-generated complex strategy instrument ID
16	*Symbol*	01KydL	Cboe-generated instrument ID
17	*OSI Root*	SPY	OSI root symbol

18	*Exercise Date*	2018-06-15	Series exercise date
19	*Put or Call*	P	"P" or "C"
20	*Strike Price*	294.0000	Series strike price
21	*Side*	B	"B" or "S"
22	*Price*	25.1900	Execution price
23	*Size*	100	Number of contracts traded
24	*Capacity*	N	The capacity of the order. A full list of capacity values can be found in the US Options FIX Specification by referencing FIX Tag 47.
25	*Liquidity*	A	The liquidity of the execution. A full list of liquidity values can be found in the US Options FIX Specification by referencing FIX Tag 9730.
26	*Base Rate*	0.47	The base rate charged or rebated for the transaction
27	*Access Fee*	47.0000	*Base Rate* x *Size*
28	*Routing Instruction*	Book Only	Routing instruction of the order
29	*Route Strategy*	SWPA	Route Strategy of the order
30	*Contra*	CTWO	Four character firm ID of the contra executing customer or the away exchange for a routed order
31	*Contra Capacity*	F	The capacity of the contra. A full list of capacity values can be found in the US Options FIX Specification by referencing FIX Tag 47.
32	*Subliquidity*	S	The subliquidity of the execution. A full list of subliquidity values can be found in the US Options FIX Specification by referencing FIX Tag 9730.
33	*Fee Code*	PF	Fee code for the execution
34	*Contra Fee Code*	PP	Contra fee code
35	*PFOF Fee Code*	X	PFOF fee code
36	*Directed Market Maker*	EFGH	The four character firm ID of the Directed Market Maker
37	*PFOF Access Fee*	0.0000	The marketing fee for this execution
38	*Auction Order Type*	SUM	Auction Order Type
39	*Auction Role*	SUM Order	Auction Role
40	*Contra Auction Role*	SUM Unrelated Order	Contra Auction Role
41	*Routing Broker*	ABCD	The EFID of the routing firm as specified by the *RoutingFirmID* field on the order
42	*Invoiced To*	ABCD	EFID that is billed for the transaction fees
43	*Breakup Credit Code*	pp	Breakup credit code
44	*Breakup Credit Dollars*	-.50	Breakup rebate earned on the trade
45	*QCC Rebate Code*	C	QCC rebate code. Populated for QCC agency side. Will be "C" if both sides are customer, otherwise "N". QCC contra side executions will be blank.

46	*Orig Exec Id*	0W9W00001	The original execution ID of the trade. Populated when a post-trade clearing edit results in a new execution ID.
47	*Contra Trader*	WXYZ	Contra side EFID on all internally matched executions
48	*Contra Broker*	101	Contra side OCC clearing number on all internally matched executions

Rollout Schedule (UPDATED)

Target Date	Milestone
~~06/01/18~~	~~Harmonized Trade Detail available in C2 Production and in BZX and EDGX Certification.~~
~~06/11/18~~	~~Harmonized Trade Data available in BZX, C2, and EDGX Certification.~~
~~06/15/18~~	~~Harmonized Trade Data available in C2 Production.~~
06/29/18	Harmonized Trade Data available in BZX and EDGX Production.
07/02/18	Harmonized Trade Detail available in BZX and EDGX Production.

Additional Information

For more information refer to the following technical specification:

- US Customer Web Portal Specification

Please contact the Cboe Trade Desk with any questions. We appreciate your continued support and will work hard every day to keep earning your business by powering your potential to stay ahead of an evolving market. As always, we are committed to our customers and to making markets better as your partner in trading.

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