REGULATORY SERVICES DIVISION
TPH Data Transmission File Layouts for Submission on Request Basis

Version 1.0
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I. Purpose

This document contains the standard file formats for TPH data to be transmitted to Chicago Board Options Exchange, Incorporated ("CBOE") or C2 Options Exchange, Incorporated ("C2" and, each individually or collectively, the "Exchange(s)") for regulatory processing pursuant to CBOE Rule 17.2, Interpretation and Policy .04 (which is incorporated by reference into C2 Chapter 17).

The standard file formats for quotes, orders and trades are also applicable to regulatory data request made by the CBOE Futures Exchange, LLC ("CFE") pursuant to CFE Rule 501 and 502.

II. File Requirements

The requirements for the file formats, file naming conventions, and field formats are described in this document.

- Files transferred to the Exchanges should be comma delimited
- All files should be in the compressed GZIP format
- All files should be pushed to the designated location for retrieval
- Data provided by the firms that reside at the designated location, will only be accessible to Regulatory staff
- Files names will include the ICT number which will be provided as part of the request to the TPH

Data examples included in this document are fictitious and do not reflect an actual firm or individual's information.

A. Files Included

The following standard data formats are included within this document:

File Description	Data_file_type
Exercises and Assignments	EXER_ASGN
Quotes	QUOTES
Order	ORDERS
Trades	TRADES
Positions	POSITIONS
Bond Positions	BONDPOS

B. File Naming Convention

TPHs must use a standard naming convention for all files submitted to the Regulatory Services Division (the "Division"). File names are to be supplied in lower case. The ICT number should match the ICT number included in the request made by the Division to the TPH. Submissions are expected to be in a zipped CSV format. The naming convention is as follows:

<tph_name>.<clear_firm>.<data_file_type>.ICT_<ict_number>.YYYYMMDD.csv.gz

tph_name	-- >> firm name
clear_firm	-- >> clearing firm code
data_file_type	-- >> as defined in table above under Section II.A.
ict_number	-- >> ICT number as identified on the request from the respective Exchange
YYYYMMDD	-- >> Year Month and Day the file is sent

C. Field Legend

Values that are not applicable/not required, are to be set to null and include the comma delimiter.

The following table describes various field types within the standard formats:

Field	Description
Date	YYYYMMDD format --- e.g., November 15, 2012 would be entered as --- >>>> 20121115
Price	Maximum 20 characters including decimal point; up to 8 decimal places are allowed, although 4 decimal points are expected --- >>> e.g., 25045.2564
Time	Time is to be entered in Eastern Time , should include milliseconds, and be in Military format: HH:MM:SS:MIL --- >>> e.g., 14:25:10:123

- Account Codes / Order Origin Codes can be found in Appendix A
- Contingency Types can be found in Appendix B

D. Valid Exchange Acronyms

When an exchange acronym is to be entered, the following acronym format should be used:

EXCH_ACR	EXCH_NAME
AMEX	NYSE MKT
AMEX-O	NYSE AMEX Options Exchange
ARCA	NYSE ARCA Securities Exchange
ARCA-O	NYSE ARCA Options Exchange
BATS	BATS OPTIONS EXCHANGE
BOX	Boston Options exchange
BSE	Boston Stock Exchange
BX	NASDAQ OMX BX
BYX	BATS Y-Exchange
BZX	BATS Z-Exchange
C2	C2 Options Exchange
CBOE	Chicago Board Options Exchange
CBOT	Chicago Board Of Trade (CME Group)
CBSX	CBOE Stock Exchange
CFE	CBOE Futures Exchange
CHX	Chicago Stock Exchange
CME	CME Group
EDGA	EDGA Exchange
EDGX	EDGX Exchange
GEM	ISE Gemini
ISE	International Securities Exchange
LIFFE	NYSE LIFFE
MIA	MIAMI International Stock Exchange
MIAX	Miami Options Exchange
MSE	Montreal Stock Exchange (TMX Group)

EXCH_ACR	EXCH_NAME
NADTRF	NASDAQ TRF
NASDQ	NASDAQ
NFX	NASDAQ OMX Futures Exchange
NSX	National Stock Exchange
NYMEX	NYMEX(CME Group)
NYSE	New York Stock Exchange
NYSETRF	NYSE TRF
ONE	One Chicago
OTC	Over-the-counter
PHLX	NASDAQ OMX PHLX
TSX	Toronto Stock Exchange
OTHER	Other

III. Exercises & Assignments

A. Exercises & Assignments Records

File Name: <tph_name>.<clear_firm>.EXER_ASGN.ICT_<ict_number>.YYYYMMDD.csv.gz
The ICT number will be included in the request made to the TPH
Frequency: As Requested

File Description: Contains records associated with the assignment or exercise of options on securities or options on futures.

All fields are required when applicable (e.g., AGGREGATE_UNIT is only applicable if the account is part of an aggregation unit). Values that are not applicable/not required are to be set to null and include the comma delimiter.

Field Position	Field Name	Field Definition	Field Type	Length	Example
1	RECORD_DATE	Assignment or Exercise date; yyyymmdd	Date	8	20121214
2	RECORD_TIME	Assignment or Exercise time; Time is to be entered in Eastern Time , include milliseconds and be in Military format: HH:MM:SS:MIL	Time	12	14:25:10:123
3	PRODUCT_TYPE	Valid Product Types: O – Option on Security Z – Options on Future	Character	1	O
4	RECORD_TYPE	Exercise or Assignment type: E - Exercise A - Assignment	Character	1	E
5	TRADER_ACRONYM	Trader Acronym	Character	10	TJN127
6	ACCOUNT_CODE	Account associated with the exercise / assignment	Character	20	2AW05003

Field Position	Field Name	Field Definition	Field Type	Length	Example
7	ACCOUNT_ORIGIN	Refer to Appendix A for a list of Exchange origin codes, examples include: C - Public customer F - Clearing firm proprietary M - Exchange Market-Maker	Character	1	M
8	FIRM_ ACRONYM	Firm Acronym with which trader is affiliated.	Character	5	RBT
9	FIRM_CODE	Numeric Clearing Firm identifier with which trader is affiliated.	Numeric	10	391
10	OCC_PROC_DATE	Clearing date for the product from the OCC	Date	8	20121214
11	UNDERLYING_SYMBOL	Underlying Security/Stock symbol of the product	Character	10	NEOP
12	SYMBOL	Option contract symbol, e.g., For options - SPXW or SPY7 For futures - VX	Character	10	NEOP
13	EXPIRATION_DATE	The last day that an option may be exercised; YYYYMMDD	Date	8	20130119
14	EXERCISE_PRICE	The stated price per share for which the underlying security may be purchased (in the case of a call) or sold (in the case of a put) by the option holder upon exercise of the option contract.	Numeric	20	2.5
15	PUT_CALL_CODE	Put/Call indicator: P - Put C - Call	Character	1	C
16	EXERCISE_STYLE	Denotes whether this is an American style option (an option that can be exercised anytime during its life) or a European style option (an option that can only be exercised at the end of its life.) A - AMERICAN E - EUROPEAN	Character	1	A
17	CLEAR_FIRM_CODE	Clearing firm number for the referenced account: Options – OCC #	Numeric	5	521
18	SETTLE_METHOD	Denotes the settlement technique for the options. Settlement Method P - PHYSICAL C - CASH	Character	1	P

Field Position	Field Name	Field Definition	Field Type	Length	Example
19	OCC_EXER_PRICE	This field will contain the OCC expiration exercise price and will be used for to find the EXPR_PRICE for short term options. This field will be overstated for half point strike options, which is why EXER_PRICE is calculated as a product of this field and EXER_PRICE_MULT_NBR. The Strike Multiplier is always 1.0 for Equity Options, is usually 1.0 for Index Options, but will be 0.1 for “half-point” Index Options.	Numeric	20	32
20	SETTLE_CONTRACT_QTY	This is the Assignment/Exercise Quantity value	Numeric	20	17
21	SETTLE_VALUE_AMT	This is the Extended Settlement Amount	Numeric	20	54400
22	UNEXER_UNASG_AMT	Contract amount unexercised or unassigned	Numeric	20	
23	AGGREGATE_UNIT	Aggregation unit identifier applicable to the account for reporting net long or net short positions	Character	20	CRKL

IV. Quotes

A. Quote Records

File Name: <tph_name>.<clear_firm>.QUOTES.ICT_<ict_number>.YYYYMMDD.csv.gz
The ICT number will be included in the request made to the TPH
Frequency: As Requested

File Description: Contains information about individual quotes.

All fields are required when applicable (e.g., CANCEL_REASON is only applicable if the referenced quote was cancelled). Values that are not applicable/not required are to be set to null and include the comma delimiter.

The following layout includes the CMi field or FIX Tag where available. This information is provided for reference only. Data may be requested for quotes related to activity on other exchanges.

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
1	QUOTE_EVENT_DATE	Date when the quote was entered, updated, filled, or canceled; yyyymmdd	Date	8		52; 60	20140522
2	QUOTE_EVENT_TIME	Time when the quote was entered, updated, filled, or canceled; time is to be entered in Eastern Time, include milliseconds and be in Military format: HH:MM:SS:MIL	Time	12		52	14:25:10:123
3	PRODUCT_TYPE	Valid product types: E - Equity/Stock F - Future O - Option U - Option of Future	Character	1		167	O
4	QUOTE_TYPE	Type of quote event: N - New U - Update F - Fill C – Cancel	Character	1	May be identified by message report type (e.g., Quote Cancel Response, Quote Fill Report, etc.)	9312; 368	N
5	QUOTE_ID	Unique quote ID assigned to the quote	Character	20	Quote Request ID	117	885360596
6	USER_ID	Identifier of the user associated with the quote (e.g. Login); for CFE, Order Entry Operator (OEO)	Character	18	User Session Key	50	TP6_CFE
7	TRADER_ACRONYM	Acronym of the trader who entered the quote	Character	5	User Acronym		TO6

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
8	TRADER_FIRM_CODE	Numeric Clearing Firm code of the firm with which the trader is affiliated	Numeric	10	Executing or Give Up Firm Number		55500
9	TRADER_FIRM_ACRONYM	Firm acronym with which the trader is affiliated	Character	5			UBM
10	ACCOUNT_CODE	Account number of originator of quote; Sub-Account for Futures	Character	20	Account or Subaccount	1	52121213627
11	ACCOUNT_ORIGIN	Refer to Appendix A for a list of Exchange origin codes, examples include: C - Public customer F - Clearing firm proprietary M - Exchange Market-Maker	Character	1		47	M
12	EXCHANGE	Exchange where quote was entered -- Refer to Valid_Exchange_Acronyms Table	Character	10	Only Session Name available in Trading Session Id field	207	CBOE
13	BID_PRICE	Bid price of product quoted by the trader	Numeric	20	Bid Price	132	30.4
14	BID_QUANTITY	Quantity of product quoted by the trader at BID_PRICE	Numeric	20	Bid Quantity	134	10
15	ASK_PRICE	Ask price of product quoted by the trader	Numeric	20	Ask Price	133	31.9
16	ASK_QUANTITY	Quantity of product quoted by the trader at ASK_PRICE	Numeric	20	Ask Quantity	135	10
17	TRADE_ID	Unique identifier of the trade associated with the FILLED quote. This TRADE_ID should match the TRADE_ID in the TRADES layout, if requested	Numeric	20	Trade ID High; Trade ID Low	17	4339706681
18	TRADE_PRICE	Trade price on quote	Numeric	20	Traded Price	31	32.6
19	TRADE_QUANTITY	Trade quantity on quote	Numeric	10	Traded Qty	32	10
20	REMAINING_QUANTITY	Quote quantity remaining on the quote after the trade.	Numeric	10	Leaves Qty	151	0
21	CANCEL_REASON	Identify reason for canceled quotes: U - User S - Exchange System (e.g., QRM)	Character	1	Similar to "Reason Code"	9008	U
22	UNDERLYING_SYMBOL	Underlying Security/Stock symbol of the product (not required for futures)	Character	10		311	MHK

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
23	SYMBOL	Option/Futures contract symbol, e.g., For options - SPXW or SPY7 For futures - VX Legs class symbol for leg of a strategy	Characte r	10	Class Key	55	MHK
24	EXPIRATION_DATE	Date on which the contract expires; yyyymmdd	Date	8		200; 205	20140325
25	EXERCISE_PRICE	Exercise price	Numeric	20		202	30
26	PUT_CALL_CODE	Put/Call indicator: P - Put C – Call	Characte r	1		201	C
27	BUY_SELL_CODE	Indicates which side of the quote was filled by trade: B - Buy S - Sell H - Short sell (for stock only) X - Short sell exempt (for stock only)	Characte r	1		54; 2010 1	B
28	MPID	Market Participant Identifier of the firm	Characte r	15		N/A	8709157
29	AGGREGATE_UNIT	Aggregation unit identifier applicable to the quoter for reporting net long or net short positions	Characte r	20		N/A	10005

V. Orders

A. Order Records

File name: <tph_name>.<clear_firm>.ORDERS.ICT_<ict_number>.YYYYMMDD.csv.gz
The ICT number will be included in the request made to the TPH
Frequency: As Requested

File Description: Information associated with Orders and Cancel/Replace Orders for a given firm. Each event for a requested order(s) must be provided (See the EVENT_TYPE field below).

For strategy orders, there should be an order record produced at the strategy level with PRODUCT_TYPE = S, and where MASTER_ORDER_ID = ORDER_ID. In addition to the strategy level order, there should be an order record for each 'leg' of the strategy, where the MASTER_ORDER_ID matches that of the strategy level record.

All fields are required when applicable (e.g., CANCEL_ORDER_ID is only applicable if the referenced order was cancelled). Values that are not applicable/not required are to be set to null and include the comma delimiter.

The following layout includes the CMi field or FIX Tag where available. This information is provided for reference only. Data may be requested for orders sent to other exchanges.

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
1	ORDER_ENTRY_DATE	Date when the original order or cancel/replace order was submitted; yyyymmdd	Date	8	Order Date	52	20140522
2	ORDER_ENTRY_TIME	Time when the original order or cancel/replace order was submitted; Time is to be entered in Eastern Time, include milliseconds and be in Military format: HH:MM:SS:MIL	Time	12		52	14:25:10:123
3	PRODUCT_TYPE	Valid product types: E - Equity/Stock F - Future O - Option S - Strategy/Complex Order U - Option of Future	Character	1		167	O
4	RECORD_TYPE	Order; Cancel/Replace O - Order R - Cancel/Replace	Character	1	Message Type 123 and 125	MsgType[35] = D; MsgType=G	O

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
5	EVENT_TYPE	Order event type: N - New C - Canceled F - Filled (partial or full) W - Waiting P - Pending Cancel R - Cancel Request T - Too Late to Cancel D - Done for Day U - Unexecuted M - Modify B - Combo	Character	1	Status Change	39	N
6	EVENT_DATE	Date when this event (Field Position 5) occurred; yyyymmdd	Date	8	Timestamp	52; 60	20140325
7	EVENT_TIME	Time when this event (Field Position 5) occurred; includes milliseconds	Time	12	Timestamp	52; 60	14:25:10:123
8	CMPLX_SMPL_INDICATOR	Indicate if this is a simple or complex order: 0 - Simple Order 1 - Strategy/Complex Order (master and legs)	Numeric	1	Message Type 123 and 126	MsgType[35] = D and 167=MLEG/OPT/FUT	0
9	ORDER_ID	Unique identifier assigned to the order	Numeric	20	Order ID High Order ID Low	37	2567144131
10	MASTER_ORDER_ID	For derived orders, this field identifies the Parent order For strategy/complex orders, this field may identify the primary order. Each order leg may have this field filled in with the ORDER_ID of the overall strategy order	Numeric	20	Order ID High Order ID Low; Product Key	11; 17;37	12345678
11	FIRM_BRANCH_CODE	Branch code of firm submitting the orders	Character	5	Branch	11	WAX
12	BRANCH_SEQ_NUMBER	A sequence number assigned by the firm for a given branch	Numeric	10	Branch Sequence Number	11	5321
13	TRADER_ACRONYM	Acronym or MPID of the trader who entered the order	Character	5	User Acronym; Extensions	9825	RFB
14	TRADER_ROLE_CODE	Role of the trader that submitted the order P – Principal A – Agency	Character	1	Origin Type	47	P

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
15	USER_ID	Identifier of the user associated with the order (e.g. Login); for CFE, Order Entry Operator (OEO)	Character	18	User Session Key; Clearing Info (OEO)	50	RFB05
16	ACCOUNT_CODE	Account Code For Market Makers: Populate this field with the GROUP_ACRONYM of the Group Account if it is a joint account, or the TRADER_ACRONYM if trader account For CFE Sub Account	Character	20	Account	1	2AP1205 031
17	ACCOUNT_ ORIGIN	Refer to Appendix A for a list of Exchange origin codes, examples include: C - Public customer F - Clearing firm proprietary M - Exchange Market-Maker	Character	1	Origin Type	47	M
18	EXECUTING_ FIRM_CODE	Clearing firm number of Executing firm used for this order: Stock – DTCC # Options, Futures, Options on Futures – OCC #	Numeric	3 for options and 4 for stock	Executing give Up Firm Number	76	581
19	CMTA_FIRM_ CODE	CMTA (giveup) firm that submitted the order via the executing firm. Assigned by the OCC or NSCC	Numeric	3 for options and 4 for stock	CMTA Firm Number	439	591
20	CORES_FIRM_ CODE	Correspondent firm involved in the order	Character	5	Correspon dent Firm	109	SFUFF
21	EXCHANGE	Exchange where quote was entered -- Refer to Valid_Exchange_Acronyms Table	Character	10	Only Session Name available in Trading Session Id field	207	CBOE
22	ORIG_ORDER_ QUANTITY	Original quantity of Order entered. This will be the leg quantity when the order is a leg of a strategy	Numeric	10	Original Quantity	38	20

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
23	BUY_SELL_CODE	Indicates this order as a buy or sell order B – Buy S – Sell D – Debit (for spreads) C – Credit (for spreads;0/Even default to Credit) H – Sell Short (for stock) X – Sell Short Exempt (for stock)	Character	1	Side; Sell Short Indicator	54; 20101	B
24	ORDER_PRICE	Limit price of the order. For market orders, leave this field null. For strategy orders, the price can be negative. For strategy orders with net price of zero, populate price with 0	Numeric	20	Price	44	0.55
25	CABINET_ INDICATOR	C - Indicates cabinet order (for options only)	Character	1	Price Type	9469; 44	
26	UNDERLYING_ SYMBOL	Underlying Security/Stock symbol of the product (not required for futures)	Character	10			NEOP
27	SYMBOL	Option/Futures contract symbol, e.g., For options - SPXW or SPY7 For futures - VX Legs class symbol for leg of a strategy	Character	10	Product Key	55	NEOP
28	PUT_CALL_ CODE	Put/Call indicator: P - Put C - Call	Character	1		201	C
29	EXPIRATION_ DATE	Date on which the contract expires; yyyymmdd	Date	8		200; 205	20130119
30	EXERCISE_PRICE	Exercise price	Numeric	20		202	3
31	TIME_IN_FORCE _INDICATOR	Indicates how long the order will remain active. D – Day G – Good until canceled T – Good until expire time	Character	1	Time In Force	59	D
32	OPEN_CLOSE_ INDICATOR	Defines an open or close position O – Open C – Close N – Not applicable. Open Close code of N is usually set only for Market orders or where it is not feasible to identify	Character	1	Position Effect	77	O

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
33	TRADE_ QUANTITY	Total traded quantity	Numeric	15	Traded Qty	32	20
34	TRADE_ID	Unique identifier assigned to the trade when traded	Numeric	20	Trade ID High; Trade ID Low	17	2501056 31
35	BUST_QUANTITY	Total busted quantity	Numeric	15	Bust Qty	9368	0
36	CANCELED_ QUANTITY	Total canceled quantity	Numeric	15	Cancel Qty	84	0
37	REQUESTED_ CANCEL_ QUANTITY	Order quantity that was requested to be canceled	Numeric	15	Quantity to Cancel		0
38	REMAINING_ QUANTITY	Order quantity remaining	Numeric	15	Leaves Qty	151	0
39	MPID	Market Participant Identifier of the firm, if applicable	Character	15	Extension s	9825	8709157
40	CREATE_ REDEEM_TYPE	Type identification for creation or redemption: C – Create R – Redeem	Character	1			
41	AGGREGATE_ UNIT	Aggregation unit identifier applicable to the beneficial account for reporting net long or net short positions	Character	20			10005
42	EXER_ASGN	E – Exercise A – Assigned	Character	1			
43	CANCEL_ORDER _ID	Order ID of Order to be Canceled	Numeric	20	Original ID High Original ID Low	41	
44	REPLACE_ORDER _ID	For cancel/replaced -- This should be populated with the replace order identifier	Numeric	20	Order ID High Order ID Low	11	
45	CRD_NUMBER	For Stock Orders – Central Registration Depository Number	Character	8			
46	OPT_DATA	Additional order details e.g., paired order id	Character	20	Optional Data	9324	
47	CONTINGENCY_ TYPE	Contingency Type entered on order. Refer to Appendix B	Character	5	Contingen cy Type	40,44.59,99, 110,111	
48	LOCATE	Locate indicator – Sell Short	Character	10	Side Codes		
49	TRANS_DRCTN	Transaction direction identifies if this transaction is sent to or from Valid values: TO FROM	Character	4			FROM

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
50	TRANS_SITE	Transaction site identifies if this is transaction is sent to or from the customer or exchange Valid values: CUST EXCH	Character	4			CUST
51	ORDER_TYPE_VAL	Tied to Stock will allow users to indicate that stock trades took place in conjunction with this options order; SPX Combo will allow users to indicate that this order is all or part of an SPX Combo. Valid values: 1=TIE_TO_STOCK; 2=SPX_COMBO; or NULL	Numeric	3	Extensions	21080	1
52	TIED_TO	Tied To Stock Indicator Y - Yes N - No	Character	1	Extensions	21080	Y
53	EXEC_VENUE	Exchange venue of execution - Valid_Exchange_Acronyms	Character	10			CBOE
54	TRADE_PRICE	Price at which the trade executed	Numeric	20	Traded Price	31	2.5

VI. Trades

A. Trade Records

File name: <tph_name>.<clear_firm>_TRADES.ICT_<ict_number>.YYYYMMDD.csv.gz
Frequency: As Requested

File Descr: Information associated with trade details for each trade.

All fields are required when applicable (e.g., CREATE_REDEEM_TYPE is only applicable if the referenced order was related to the creation or redemption). Values that are not applicable/not required are to be set to null and include the comma delimiter.

The following layout includes the CMi field or FIX Tag where available. This information is provided for reference only. Data may be requested for trades executed on other exchanges.

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
1	TRADE_DATE	Date trade occurred; yyyymmdd	Date	8	Timestamp	52; 60	20121214
2	TRADE_TIME	Time at which the trade occurred; Time is to be entered in Eastern Time, include milliseconds and be in Military format: HH:MM:SS:MIL	Time	12	Timestamp	52	14:25:10:123
3	PRODUCT_TYPE	Valid product types: E - Equity/Stock F - Future O - Option S - Strategy/Complex Order U - Option of Future	Character	1		167	O
4	TRADE_TYPE	BLKT - Block trade EXPH – Exchange future for physical MAN - Manual Trade REG - Regular Trade CPSC - Cross product Cross Trade CPSL - Cross Product Leg Trade CASH - Cash Trade INTSW - Intermarket Sweep LINK - Linkage Trade NXTDT - Next Day Trade TWDT - Two Day Trade	Character	5		277	REG
5	TRADE_ID	Unique identifier assigned to this record of trade	Numeric	20	Trade ID High; Trade ID Low	17	250105631

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
6	ACCOUNT_CODE	Account Code For Market Makers: Populate this field with the GROUP_ACRONYM of the Group Account if it is a joint account, or the TRADER_ACRONYM if trader account For CFE Sub Account	Character	20	Account	1	QEG
7	ACCOUNT_ORIGIN	Refer to Appendix A for a list of Exchange origin codes, examples include: C - Public customer F - Clearing firm proprietary M - Exchange Market-Maker	Character	1	Origin Type; Optional Data	47	M
8	ORDER_ID	Unique identifier of the original order or quote associated with this trade. This field should match the ORDER_ID or QUOTE_ID of the listed in the Order or Quote layouts as applicable (if requested)	Numeric	20	Order ID High Order ID Low	11	2567144131
9	ORDER_ENTRY_DATE	Original Order Entry Date; This field should match ORDER_ENTRY_DATE in the Orders layout, if requested	Date	8	Order Date	52	20121214
10	UNDERLYING_SYMBOL	Underlying Security/Stock symbol of the product (not required for futures)	Character	10			NEOP
11	SYMBOL	Option/Futures contract symbol, e.g., For options - SPXW or SPY7 For futures - VX Legs class symbol for leg of a strategy	Character	10	Product Key	55	NEOP
12	EXPIRATION_DATE	Date on which the contract expires; yyyymmdd	Date	8		200; 205	20130119
13	EXERCISE_PRICE	Exercise price	Numeric	20		202	3
14	PUT_CALL_CODE	Put/Call indicator: P - Put C - Call	Character	1		201	P
15	ORIG_ORDER_PRICE	Price at which the original order was entered	Numeric	20	Price	44	5
16	ORIG_ORDER_QUANTITY	Quantity for which the original order was entered	Numeric	20	Leaves Qty + Traded Qty	38	50
17	TRADE_PRICE	Price at which the trade executed	Numeric	20	Traded Price	31	2.5
18	TRADE_QUANTITY	Quantity for this trade record	Numeric	20	Traded Qty	32	25

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
19	TRADER_ACRONYM	Acronym or MPID of the trader who entered the order	Character	5	User Acronym	9825	RIB
20	USER_ID	Identifier of the user associated with the order (e.g. Login); for CFE, Order Entry Operator (OEO)	Character	10		50	TZCB
21	FIRM_ID	Unique identifier of the executing firm	Numeric	10		76	849
22	CLEAR_FIRM_CODE	Clearing firm number of Executing firm used for this order: Stock – DTCC # Options, Futures, Options on Futures – OCC #	Numeric	3 - for option exchanges; 4 - for stock exchanges			271
23	CLEAR_FIRM _ACRONYM	Firm acronym of the clearing firm used by the executer of trade. Acronym should match its corresponding CLEAR_FIRM _NUMBER	Character	5			TQS
24	CMTA_CODE	Give up firm of the buyer/seller as assigned by the OCC or NSCC	Character	3 - for option exchanges; 4 - for stock exchanges		439	367
25	OPEN_CLOSE_INDICATOR	Open Close Indicator of the buyer’s position O – Opening C – Closing N – the buy side is a quote or it is not feasible to identify	Character	1		77	O
26	USER_ROLE_CODE	Role of the trader that submitted the order P – Principal A – Agency	Character	1		47	M
27	CORRES_FIRM_CODE	Correspondent firm acronym. The firm may not be a member firm. The trader submitting an order to indicate the customer on whose behalf this order is submitted	Character	5		109	FES
28	BUY_SELL_INDICATOR	Indicates this trade as a buy or sell B – Buy S – Sell D – Debit (for spreads) C – Credit (for spreads;0/Even default to Credit) H – Sell Short (for stock) X – Sell Short Exempt (for stock)	Character	1	Side; Sell Short Indicator	54; 20101	B
29	CREATE_REDEEM_TYPE	Type identification for creation or redemption: C – Create R – Redeem	Character	1			

Field Position	Field Name	Field Definition	Field Type	Length	CMi Field	FIX Tag	Example
30	EXER_ASGN_TYPE	E – Exercise A – Assigned	Character	1			A
31	CRD_NUMBER	For Stock Orders – Central Registration Depository Number	Character	8			
32	AGGREGATION_UNIT	Aggregation unit identifier applicable to the beneficial account for reporting net long or net short positions	Character	20			WEGP
33	TRANS_DRCTN	Transaction direction identifies if this transaction is sent to or from Valid values: TO FROM	Character	4			FROM
34	TRANS_SITE	Transaction site identifies if this is transaction is sent to or from the customer or exchange Valid values: CUST EXCH	Character	4			CUST
35	EXEC_VENUE	Exchange venue of execution - Valid_Exchange_Acronyms	Character	10			CBOE

VII. Positions

A. Position Records

File name: <tph_name>.<clear_firm>_POSITIONS.ICT_<ict_number>.YYYYMMDD.csv.gz
Frequency: As Requested

File Descr: Information associated with a TPH's equity, futures and options positions.

All fields are required when applicable (e.g., JA_ACR is only applicable if the position is associated with a joint account). Values that are not applicable/not required are to be set to null and include the comma delimiter.

Field Position	Field Name	Field Definition	Field Type	Length	Example
1	POSITION_DATE	Date of position; yyyymmdd	Date	8	20121214
2	POSITION_TIME	Time of position transaction, including milliseconds; Time is to be entered in Eastern Time, include milliseconds and be in Military format: HH:MM:SS:MIL	Time	12	14:25:10:123
3	PRODUCT_TYPE	Valid Product Types: E – Equity F - Future O – Option S – Complex (Strategy) Order	Character	1	O

Field Position	Field Name	Field Definition	Field Type	Length	Example
4	POSITION_TYPE	L – Long S – Short	Character	1	L
5	MM_ACR	Acronym of Market Maker	Character	10	J44
6	ACCOUNT_CODE	Account number of Firm or Market Maker	Character	20	38842SBBC
7	ACCOUNT_ORIGIN	Refer to Appendix A for a complete list of account origin codes, examples include: C - Public customer F - Clearing firm proprietary M - Exchange Market-Maker	Character	1	F
8	UNDERLYING_SYMBOL	Underlying Security/Stock symbol of the product (not required for futures)	Character	10	2JNJ
9	SYMBOL	Option/Futures contract symbol, e.g., For options - SPXW or SPY7 For futures - VX Legs class symbol for leg of a strategy	Character	10	2JNJ
10	EXPIRATION_DATE	Date on which the contract expires	Date	8	20130119
11	EXERCISE_PRICE	Exercise Price	Numeric	20	32.5
12	PUT_CALL_CODE	Put/Call Indicator C – Call P – Put	Character	1	P
13	CUSIP_ID	Security Identifier for the product; Securities industry code identifying underlying instrument.	Character	20	746854250
14	CLEAR_FIRM_CODE	Clearing firm number for this account: Stock – DTCC # Options – OCC #	Numeric	5 - for option exchanges	672
15	CME_CLEAR_NUMBER	CME Clearing Number associated with position	Numeric	5	642
16	BASKET_ID	Numeric identifier for stock and index derivatives positions which compose the hedged basket	Numeric	5	
17	CURR_MKT_PRICE	Current Market Price – Closing price from previous day	Numeric	20	34
18	NET_POSITION_QTY	The net position quantity	Numeric	20	2500
19	LONG_QTY	Long position quantity	Numeric	20	2500
20	SHORT_QTY	Short position quantity	Numeric	20	0
21	JA_ACR	Joint Account Acronym	Character	20	ZSC
22	AGGREGATION_UNIT	Aggregation unit identifier applicable to the beneficial account for reporting net long or net short positions	Character	20	567344

VIII. Bond Positions

A. Bond Position Records

File name: <tph_name>.<clear_firm>_BONDPOS.ICT_<ict_number>.YYYYMMDD.csv.gz
Frequency: As Requested

File Descr: Information associated with a TPH's bond positions.

All fields are required when applicable. Values that are not applicable/not required are to be set to null and include the comma delimiter.

Field Position	Field Name	Field Definition	Field Type	Length	Example
1	POSITION_DATE	Date of the security transaction	Date	8	20121214
2	SECURITY_TYPE	Valid Product Types: C – Corporate G - Government M – Municipal	Character	1	C
3	ACCOUNT_ORIGIN	Refer to Appendix A for a list of Exchange origin codes, examples include: C - Public customer F - Clearing firm proprietary M - Exchange Market-Maker	Character	1	F
4	CUSIP_ID	Security Identifier for the product; Securities industry code identifying underlying instrument.	Character	20	746854250
5	SECURITY_DESCRIPTION	Security description	Character	40	CLEAR CHANNEL COMMS INC.
6	MATURITY_DATE	Maturity date of the position	Date	8	20121214
7	LONG_QTY	Long position quantity	Numeric	20	2500
8	SHORT_QTY	Short position quantity	Numeric	20	0
9	CURR_MKT_PRICE	Current Market Price – Closing price from previous day	Numeric	20	34
10	MARKET_VALUE	Market value of the security transaction	Numeric	20	2500
11	CREDIT_RATING_AGENCY_1	Nationally Recognized Statistical Rating Organizations: AMB- A.M. Best Company, Inc. DBRS- Dominion Bond Rating Service Limited Fitch- Fitch, Inc. Moodys - Moody's Investors Services, Inc. S&P- Standard & Poors	Character	6	Fitch

Field Position	Field Name	Field Definition	Field Type	Length	Example
12	CREDIT_RATING_AGENCY_2	Nationally Recognized Statistical Rating Organizations: AMB- A.M. Best Company, Inc. DBRS- Dominion Bond Rating Service Limited Fitch- Fitch, Inc. Moodys - Moody's Investors Services, Inc. S&P- Standard & Poors	Character	6	Fitch
13	RATING_1	Rating from a Nationally Recognized Statistical Rating Organization. Ratings from AA to CCC may be modified by the addition of a plus (+) or minus (-) sign to show relative standing within the major rating categories	Character	4	AAA-
14	RATING_2	Ratings from a Nationally Recognized Statistical Rating Organization. Ratings from AA to CCC may be modified by the addition of a plus (+) or minus (-) sign to show relative standing within the major rating categories	Character	4	AAA-
15	RATING_3	Ratings from a Nationally Recognized Statistical Rating Organization. Ratings from AA to CCC may be modified by the addition of a plus (+) or minus (-) sign to show relative standing within the major rating categories	Character	4	AAA-
16	RATING_4	Ratings from a Nationally Recognized Statistical Rating Organization. Ratings from AA to CCC may be modified by the addition of a plus (+) or minus (-) sign to show relative standing within the major rating categories	Character	4	AAA-
17	RATING_5	Ratings from a Nationally Recognized Statistical Rating Organization. Ratings from AA to CCC may be modified by the addition of a plus (+) or minus (-) sign to show relative standing within the major rating categories	Character	4	AAA-
18	HAIRCUT_CATEGORY_CLASSIFICATION	Haircut category specified in SEA Rule 15c3-1, per security type	Character & Numeric	20	Corp 2 – 3 years
19	SECURITY_TREATMENT	Identification of the security treatment: I- Investment grade NI- Non-investment grade	Character	2	I

IX. Appendix

A. Account Origin

The following are valid Account Origins:

CBOE / C2

CBOE Account Type	Description	OCC Clearing Account Type: C-Customer F-Firm M-Market Maker J-Joint
C	Customer	C
B	Broker Dealer	C
F	Firm	F
J	Joint Back Office (JBO) Account	J
M	Market Maker Account	M
I	In-Crowd Market-Maker (Hybrid Only)	M
N	Non-Member Market Maker/Market Maker specialist at another options exchange	M
W	Professional Customer	
Y	Underlying Specialist	

CBOE Futures Exchange - CFE

CBOE Account Type	Description	OCC Clearing Account Type: C-Customer F-Firm M-Market Maker J-Joint
D (FIX Interface)	TPH	C
V (CMi Interface)	TPH	C
E	TPH	F
F	TPH	F
O	TPH	C
M	TPH	M
A (FIX Interface)	TPH	C
G (CMi Interface)	TPH	C
H	TPH	F
C	NON-TPH	C
L	NON-TPH	F

B. Contingency Types

CODE	DESCRIPTION
AON	All or None
FOK	Fill or Kill
IOC	Immediate or Cancel
GTC	Good Till Cancel
MIN	Minimum Quantity
W/ or WD	With Discretion
OPG	Opening
STP	Stop (stop loss)
STL	Stop Limit
MIT	Market if Touched
MOC	Market on Close
CLO	Limit on Close
ISO	Intermarket Sweep
ISB	Intermarket Sweep Book
WTP	Wash Trade Prevention
NTH	Not Held
AUC	Auction Response
RSV	Reserve Order
MPC	Midpoint Cross
CRO	Cross
TCR	Tied Cross
ALC	Auto Link Cross
ACM	Auto Link Cross Match
CWH	Cross Within
TCW	Tied Cross Within
SOL	Stock Odd Lot NBBO Only
FCX	NBBO Flash then Cancel
DNR	Do Not Route
NFR	NBBO Flash Response
BPC	Bid Peg Cross
OPC	Offer Peg Cross
TCS	Tied Cross Sweep
CSC	Cash Settlement Cross
NDS	Next Day Settlement Cross
TDS	Two Day Settlement Cross
DRK	Dark Order
DRM	Dark Mid
DPM	Dark Post Mid
DMI	Dark Mid IOC