



Regulatory Circular RG12-083

To: Trading Permit Holders
From: Business Development
Date: June 27, 2012
Re: Attributable Order Type ("Caller ID") for Auction Messages

Updates RG08-140

In circular RG08-140, CBOE announced the availability of the Attributable Order Type ("Caller ID"), for COA, HAL and SAL auctions. This circular announces that the feature is also available for the Automated Improvement Mechanism (AIM) and the AON AIM Solicitation Auction Mechanism (SAM).

Order-flow providers have the option to include a Firm ID with orders processed through COA, HAL, SAL, AIM or SAM. More specifically, any or all of the following may be included on the auction message for COA, HAL, SAL, AIM or SAM: (A) clearing number (tag 76); (B) CORRESPONDENT acronym (tag 109); (C) CMTA number (tag 439).

No changes are needed on the order-flow provider side to include the additional identifier(s) on the auction messages. Instead, the firm must simply contact the CBOE Help Desk and specify which information they would like included. Liquidity providers can read this additional information in the extensions fields in the CMI AuctionStruct or in FIX tag 9221. Firms may contact the API Group for specific message formats and to schedule testing.

Questions regarding this functionality may be directed to Anthony Montesano at 312-786-7365 or montesan@cboe.com or the Help Desk at 866-728-2263 or helpdesk@cboe.com.