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# CbATradesET

Cboe Australia Trade Feed

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## This Document:

CbATradesET.pdf Rev 1.0 – details how to install, configure and run CbATradesET.

## Revision:

07/12/2022 – S.C. – Update (Qualification Test Passed 22/08/2011)

07/12/2022 – S.C. – Produced the first version of this manual.

25/01/2023 – C.C. – Final editing.



## 1. Overview:

CbATradesET is an application developed by RJE Systems that provides users with a connection to Cboe Australia's (Cboe) trades information, captured in real time. To run the application, the user will need a FIXDROP (TCP/IP) connection with the Cboe exchange to extract execution reports from the Cboe production / test systems.

CbATradesET will work with the following Cboe Feeds: -

- Cboe Trade Feed
- Cboe 3<sup>rd</sup> Party Consolidated Feed

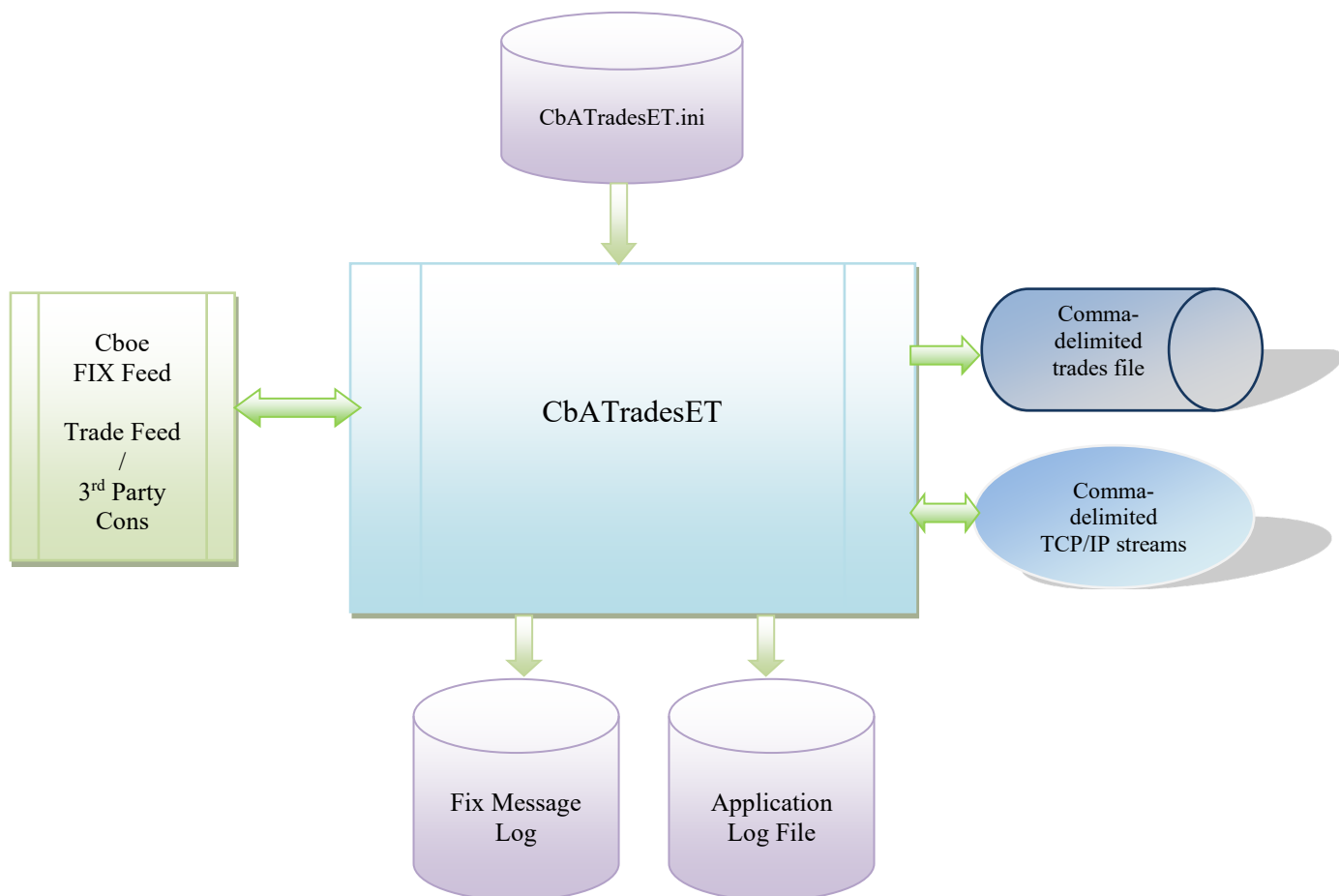


Figure 1. The CbATradesET Production System

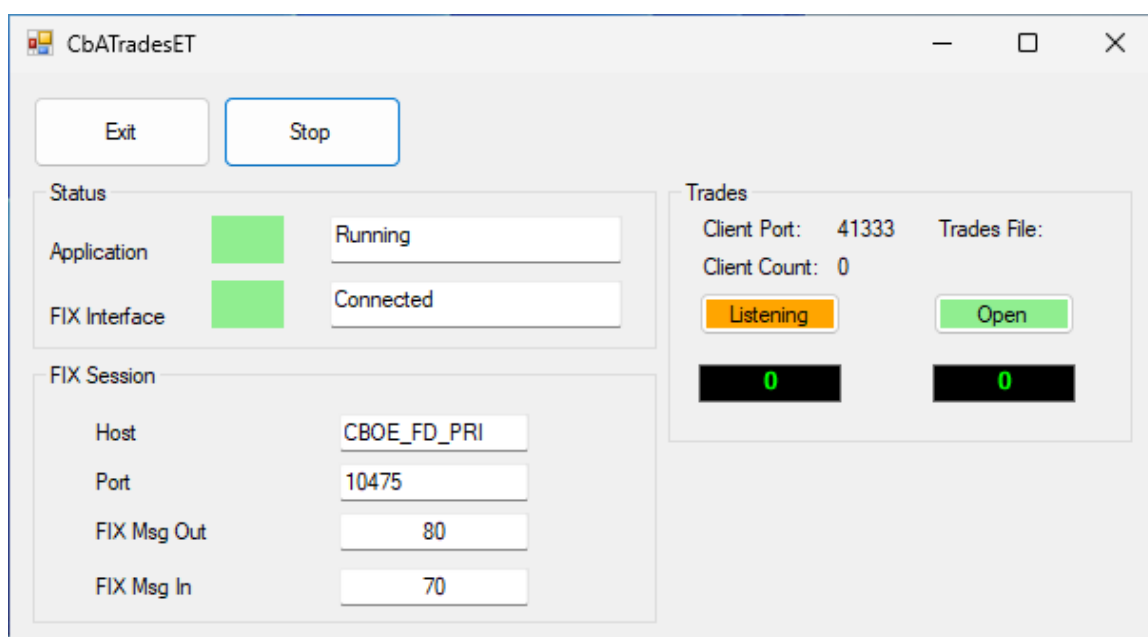
### 1.1 Outputs:

Output Data is available as: -

- Comma-delimited Trade File (single trade side)
- Comma-delimited TCP/IP Trade Feed (single trade side)

The Comma-Delimited TCP/IP Trade Feed is similar to all other RJE's trades' products.

### 1.2 GUI Screen:



The application provides a GUI screen that gives a quick visual indication that everything is operating.

Typically, good status values are Green but may transit to other states during stopping and starting operations. CbATradesET status values are indicated as follows:

Application Status: -

- Starting (Orange)
- Running (Green) – normal
- Stopping (Red)
- Hibernating (Grey) – normal overnight.

FIX Status: -

- Starting (White)
- Recovering (Yellow)
- Connecting (Orange)
- Connected (Green)
- Closing (Grey)



Trade Client Status: - (if configured)

- Listening (Orange) - accepting connections
- Connected (Green) – one or more clients connected
- Stopping (Grey)

Trades File Status: - (if configured)

- Open (Green)
- Closed (Grey)
- Error (Red)

## 2. Daily Cycle:

CbATradesET has been developed to run for multiple days. The application shuts down and wakes up at scheduled times throughout the day. This is configured within the CbATradesET.ini file.

Refer: - [4.7 Daily Cycle Parameters:](#)

**WAKE\_TIME** = time when program wakes up each morning,  
**SHUT\_TIME** = time when the program shutdown (hibernation) occurs.

**Note:** Currently there is no way of detecting Market Closed in the Cboe feeds so a timed shut-down and wake-up option has been created.

### 3. Installation:

CbATradesET should be installed as follows: -

<Install Directory>: - CbATradesET.exe, CbATradesET.ini

<Install Directory>/logs: - make a subdirectory for log files.

APP\_LOG\_DIRECTORY=logs.

<Install Directory>data: - make a subdirectory for data files.

APP\_DATA\_DIRECTORY=data

Prior to starting the application, the user is required to configure the CbATradesET.ini file correctly. The CbATradesET.exe file can then be executed to run the application.

The user must set the following parameters correctly: -

- Parameters – Fix Connection Configuration [4.1 FIX Connection Parameters:](#)
- Parameters – Fix Logon Configuration [4.2 FIX Logon Parameters:](#)

If the user requires the program to operate without a GUI screen, refer: - [4.4 Options Parameters:](#)

**Note:** When upgrading to a new version intra-day, the user should copy the FIX log file if installing in a new directory.

## 4 Configuration:

Configuration parameters for the application are stored in the CbATradesET.ini file.

### 4.1 FIX Connection Parameters:

**Primary: -**

**FIX\_SERVER\_HOST** = Name of Cboe Fix Server.

E.g.: **FIX\_SERVER\_HOST**= CBOE\_FD\_PRI

**FIX\_SERVER\_PORT** = Port to connect to for FIX.

E.g.: **FIX\_SERVER\_PORT**=10475

**Standby (Failover): -**

**FIX\_STANDBY\_HOST**= Name of Cboe Fix Server.

E.g.: **FIX\_STANDBY\_HOST**= CBOE\_FD\_SEC

**FIX\_STANDBY\_PORT** = Port to connect to for FIX.

E.g.: **FIX\_STANDBY\_PORT**=10525

Cboe will supply values for these parameter settings.

### 4.2 FIX Logon Parameters:

**FIX\_SENDER\_ID** = Part of Fix header, a valid value must be specified. Cboe will supply. (FIX\_USER\_ID for Cboe is currently treated the same)

E.g.: **FIX\_SENDER\_ID**= AURJ

**FIX\_SENDER\_SUB\_ID** = Part of Fix header, a valid value must be specified. Cboe will supply.

E.g.: **FIX\_SENDER\_SUB\_ID**= 0004

**FIX\_TARGET\_ID** = Part of Fix header, a valid value must be specified. Cboe will supply.

E.g.: **FIX\_TARGET\_ID**=CXA

**FIX\_TARGET\_SUB\_ID** = Part of Fix header, a valid value must be specified. Cboe will supply.

E.g.: **FIX\_TARGET\_SUB\_ID**=TEST

**Note:** RJE is not aware of any function of automatic password changing in Cboe trade feeds.

### 4.3 Optional FIX Parameters:

**FIX\_HEARTBEAT**=<Heartbeat interval> (Seconds) – default = 5

E.g.: **FIX\_HEARTBEAT**=30

**Note:** The user should consult Cboe before setting this parameter, the default of 5 seconds is recommended.





#### 4.4 Options Parameters:

**ENABLE\_GUI** = Indicates whether to run the application as a GUI.  
E.g.: **ENABLE\_GUI=YES**

**RECOVER\_LOGS\_AT\_START** = Indicates whether to recover the FIX during a restart.  
E.g.: **RECOVER\_LOGS\_AT\_START=YES**

**RUN\_ON\_WEEKEND** = Indicate whether to connect and logon during the weekend.  
E.g.: **RUN\_ON\_WEEKEND=NO**

**ENABLE\_PERF\_STATS** = Indicates whether to output the performance stats in the application log.  
E.g.: **ENABLE\_PERF\_STATS=NO**

#### 4.5 Functions Parameters

The only function offered by this application is:

1. Trade Feed (& File)

The following parameters are found in the CbATradesET.ini file and by setting them TRUE, the user can enable the above function.

**Note:** The user should set at least one of these functions TRUE in order to run the application.

##### 4.5.1 Trade Feed (and File):

**TRADE\_FILE**=Indicates whether there is a trade feed to facilitate trade clients. The trades will output to a file in addition.

When the **TRADE\_FEED** is set to TRUE, the application will support the trade clients via a feed. The application will also produce a trade file.

**TRADE\_FEED=TRUE**

This also requires the following mandatory port setting. If the required port setting is not found in the CbATradesET.ini file, the user cannot run the application until the correct settings are inputted.

**TRADE\_FEED\_PORT=12008**

#### 4.6 Logging Parameters:

The Application log and FIX log are text files that can be used for trouble shooting.

**APP\_LOG\_FILE**=File name base for Application log. A new log is created each time the application is run. The application log includes the current date and time.

E.g.: **APP\_LOG\_FILE=CbATradesET**

The filename produced will be (CbATradesET.20110729\_150113.log)

**APP\_LOG\_DIRECTORY**=Directory where the application log is stored.  
E.g.: **APP\_LOG\_DIRECTORY**=logs

**APP\_DATA\_FILE**=File name base for the data file  
E.g.: **APP\_DATA\_FILE**=CbATradesET

If the user requires the file name to be added with **underscore in between the prefix and the date**, this can be configured in the CbATradesET.ini file using the following parameter.

E.g.: **APP\_DATA\_FILE**=CbATradesET\_

If this parameter is configured, file name will be shown as below: -

- *CbATradesET\_20170731.trades*

If the underscore isn't specified in the parameter, the application will add a dot as shown below: -.

- *CbATradesET. 20170731.trades*

**APP\_DATA\_DIRECTORY**=Directory where the Trade file is stored.  
E.g.: **APP\_DATA\_DIRECTORY**=data

**APP\_DATA\_DIRECTORY** defaults to **APP\_LOG\_DIRECTORY** if not specified.

**FIX\_LOG\_FILE** = file base for FIX Message Log. The filename always includes the current date.

E.g.: **FIX\_LOG\_FILE**= CbATradesET

The filename produced will be (CbATradesET.fix.messages.20011729.log).

**FIX\_LOG\_DIRECTORY**=Directory where FIX Message Log is stored.  
E.g.: **FIX\_LOG\_DIRECTORY**=logs

If these settings are not specified, defaults settings will apply.

#### 4.7 Daily Cycle Parameters:

Refer: - [2. Daily Cycle:](#)

**WAKE\_TIME** = time when program wakes up each morning (hour: in), default 07:00.  
E.g.: **WAKE\_TIME**=07:30

**SHUT\_TIME** = time when the program shuts down, hibernation occurs (hour:min), default 23:30.  
E.g.: **SHUT\_TIME**=21:00

#### 4.8 Translation of Condition Codes:

The Cboe condition codes are as follows: -

B = Block trade  
 P,p = Large portfolio trade  
 T,t = Large principal transaction  
 S = Trade with Price Improvement  
 L = Permitted trade during post-trading hours period  
 M = Permitted trade during pre-trading hours period  
 E = Out of hours trade  
 X = Booking purpose trade  
 F = ETF trade report – unit creation or redemption

Using 'p' or 't' for large portfolio trades and large principal transaction indicates that the trade subject of the report was done on the previous trading day and the participant has delayed the trade report as permitted under the Market Integrity Rules.

One Sided Report for Matching Trade Reports may not use 'S', 'P', 'p', 'E', 'F', and 'X'.

#### 4.9 Configuration File Example:

```

*****
* APPLICATION DETAILS *
*****
APP_NAME=CbATradesET
APP_INI_VERSION=17.08.1.0
*****
* OPTIONS *
*****
ENABLE_GUI=YES
ENCRYPT_PASSWORD=YES
RECOVER_LOGS_AT_START=YES
*RUN_ON_WEEKEND=YES
ENABLE_PERF_STATS=YES
*****
* FAILOVER OPTIONS *
*****
ENABLE_HOT_FAILOVER=YES
ENABLE_WARM_FAILOVER=NO
*****
* PRIMARY SITE PARAMETERS *
*****
FIX_SERVER_HOST=CXA_TRADE_GW
FIX_SERVER_PORT=15007
FIX_STANDBY_HOST=CXA_TRADE_GW
FIX_STANDBY_PORT=15007
*****
* SECONDARY SITE PARAMETERS *
*****
FIX_SECONDARY_HOST=CXA_TRADE_GW
  
```



# CbATradesET

Cboe Australia Trade Feed

```
FIX_SECONDARY_PORT=15007
*****
* FIX SESSION PARAMETERS *
*****
FIX_SENDER_ID=RTRRJE01
FIX_TARGET_ID=CXAPTE
FIX_USER_ID=RTRRJE01
*FIX_HEARTBEAT=16
FIX_CONNECT_TRY=2
FIX_CONNECT_INT=5
FIX_SEQ_NO_OUT=0
FIX_SEQ_NO_IN=0
*****
* FUNCTIONS *
*****
TRADE_FEED=TRUE
*****
* CLIENT PORTS *
*****
TRADE_FEED_PORT=12009
*****
* MAXIMUM VALUES *
*****
MAX_FEED_CLIENTS=32
*****
* APP LOG FILE PARAMETERS *
*****
APP_LOG_FILE=CbATradesET
APP_LOG_DIRECTORY=logs
*****
* FIX LOG FILE PARAMETERS *
*****
FIX_LOG_FILE=CbATradesET
FIX_LOG_DIRECTORY=logs
*****
* DATA FILE PARAMETERS *
*****
APP_DATA_FILE=CbATradesET
APP_DATA_DIRECTORY=data
APP_OUTPUT_DIRECTORY=output
*****
* WAKE/SHUT TIMES *
*****
WAKE_TIME=08:30
SHUT_TIME=20:00
***** END *****
```



---

## 5. Failover and Disaster Recovery

The Cboe trading platform is based on a high availability, fault tolerant design, deployed across two sites in separate physical locations (Primary and Secondary) under an asynchronous configuration. The platform consists of two sets of the system in the primary site providing local redundancy and a backup system in the secondary site for failover. The design can be summarised as follows:

Hot Fail Over = > Primary to 'hot' Primary Stand by (@ Primary Site)

Warm Fail Over => Primary to 'warm' Secondary Stand by (@Secondary Site)

This application comes with a facility where it can be enabled to support Hot and Warm failovers.

### 5.1 Hot Failover

RJE recommends to have the hot failover option enabled in the application. This is to ensure that if there is an issue in the Primary Server, the application will make a seamless transition to the Primary Standby Server.

**ENABLE\_HOT\_FAILOVER=YES**

Setting details of the Standby Server are required to be provided in the CbATradesET.ini file. Setting "ENABLE\_HOT\_FAILOVER=YES" without setting the details of the Standby Server, will prevent the application from starting.

**FIX\_STANDBY\_HOST=CXA\_TRADE\_GW**  
**FIX\_STANDBY\_PORT=15007**

There are two additional settings of importance when attempting to connect to the Standby Server that are: -

**FIX\_CONNECT\_TRY=2**  
**FIX\_CONNECT\_INT=5**

These settings determine how many times the application will make to connect to one server before attempting the next and how long it will wait in between attempts. This setting is not mandatory and if not set, the application will try both servers alternately without any wait time between the attempts.

### 5.2 Warm Failover

In the event of a total primary site failure, Cboe may failover to the secondary site that is maintained asynchronously. In order to maintain market integrity and enable participants to carefully manage their failover to the Cboe backup site, Cboe will perform a number of detailed verification steps to facilitate the participant failover and reconcile executed trade status with each participant.

Should such a failover be required, Cboe will communicate with both trading participants and vendors throughout the process.

During the failover process all open orders from the order book are purged (cancelled) and the order book is reset to an empty state. The status of trades executed by participants will be verified by Cboe operations staff.

In this instance, the following should be set in the CbATradesET.ini file and the application restarted.

**ENABLE\_WARM\_FAILOVER=YES**

Setting details of the Secondary Server are required to be provided in the CbATradesET.ini file. Setting "ENABLE\_WARM\_FAILOVER=YES" without setting the details of the Secondary Server, will prevent the application from starting.

**FIX\_SECONDARY\_HOST=CXA\_TRADE\_GW**  
**FIX\_SECONDARY\_PORT=15007**

In some case, Cboe might want the client's sequence numbers to be incremented. This can be done in the following CbATradesET.ini settings.

**FIX\_SEQ\_NO\_OUT=0**  
**FIX\_SEQ\_NO\_IN=0**

*Important Note:* Proper care should be taken before applying the above settings related to sequence numbers.

Once the system verification and reset processes have been completed by Cboe, and participant connectivity and readiness to connect to the backup market are verified, Cboe will then reopen the market and allow trading to recommence.



## 6 Trade Data Output Options:

There are 2 options for receiving the Cboe Trades data output from CbATradesET.

1. TCP/IP Trades Data Feed
2. Trades File

### 6.1 TCP/IP Trades Data Feed:

One option for receiving trades data is to make a TCP/IP connection to CbATradesET trades data feed port and receive trades data in comma-delimited format. Data is simply sent when it is available; there is no need to request data.

In this case, all trades are single sided, and all data received from Cboe is included. Information on configuring the ports for client connections are in: - [4.5 Function Parameters](#)

#### 6.1.1 Trade Feed (and File)

Most applications would process the header as it gives a list of field names corresponding to field positions. An example of the header output is below:

```
country|S:2,exchange|S:4,market|S:4,trade_date|D,firm_id|S,trader_id|S,trade_no|N,orderId|S,clOrderId|S,exec_id|N:10,execRefID|N:10,execTransType|N:1,OrdStatus|N:1,LastCapacity|N:1,Account|S,quantity|N:9,sec_code|S,price|N:12.7,value|N:18.2,time_trade|T,utc_timestamp|TS,Side|C,OrderQty|N,AvgPrice|N:12.7,CumQty|N,TransactTime|TS,ExecBroker|S,ClientID|S,ExecType|C,LeavesQty|N:10,ClientCrossRef|S,TransactID|S,TradeLiquidInd|S:2,SecurityID|S,IDSOURCE|N:10,SecurityExchange|S,ClearingFirm|S:5,ClearingAccount|S,ShortSellNakedQty|N:10,ShortSellCoveredQty|N:10,ShortSellLongQty|N:10,OffExchangeTrade|N:10,AsAtDate|D,OffExchTradeReportType|S:1,RemoveFromClearing|S:1,PriceImprovement|N:12.7,MidPointExecution|C,ExecVenue|S,OriginOfTrans|S,IntermediaryID|S,DirectedWholeSaleIndex|C,OnMarketCrossType|S,OnMarketTradeReportType|S,SigBTradeDate|D,OrdType|S,ConditionCodes|S,ContraTradePA|S,ContraOriginOfTrans|S,ContraIntermediaryID|S,ContraDirectedWholesale|S,LastMarket|S,~
```

#### 6.1.2 Comma-Delimited Data

The same format is used for all trades. Fields that are not relevant are simply empty. An example of the data output is shown below: -

```
AU,CHX,CHX,20170811,CXAPTE,RTRRJE01,92,2477,1415000,B20170811160000099-0,,0,2,2,ABN01,2000,AGL,24.70,49400.00,14:15:27,20170811-04:15:27,1,2000,24.70,2000,20170811-04:15:27.656,RJE,RJE03,2,0,,C006000099,A,,,,,11111,,,,,,,,,,,,,102,,20170811,,,,,,CXAC,~
```

## 6.2 Trades File:

A .trades data file is produced each day with, or without the comma-delimited header. A separate line is created for each trade record. The contents of the trades file are identical to the data that is sent in the trades feed.

On a restart the internal copy of the trades is recreated from the FIX Message Log.

Configuration settings for trades data outputs are: -

**APP\_DATA\_DIRECTORY**=Directory where the Trades file is stored.  
**APP\_DATA\_DIRECTORY** defaults to **APP\_LOG\_DIRECTORY** if not specified.





## 7 FIX Session Sequence Numbers:

Typically FIX session sequence numbers start from 1 each day.

By default, when reconnecting/restarting the sequence numbers at both ends continue on from their previous values and any missing messages are recovered.

This is true for Cboe as the version of this they are using, 4.2, does not support the resetting of sequence numbers.

Therefore, on a restart, the application reprocesses the FIX Message log to reestablish from/to sequence numbers.

### 7.1 FIX Message Log:

Typically, the FIX session is continued across runs and there is a single FIX Message log for each day. In that mode, traffic sent / received (including trades) is recovered from the FIX Messages log at startup.

Therefore, all trades data is rebuilt from the message log each start up.

When resuming the FIX session, the application typically only fetches new trades.

You can specify a filename/ directory for this file in: - [4.6 Logging Parameters:](#)

The FIX message log should never be deleted from CbATradesET. If in the rare event the FIX message log is corrupted, the user should rename the file.

### 7.2 Missing FIX Message Log:

A missing FIX message log could be cause by the following: -

- Running from a different directory or with different CbATradesET.ini settings.
- Deleting or renaming the file.

For CbATradesET, this can cause problem with the sequence number of the login message we send to Cboe. If the sequence number is less than expected Cboe will ignore this message and you will eventually get the following error: -

```
*****  
*** Fatal Error - Exceeded FIX Logon retries - Check Config FIX_SERVER_PORT / FIX_SERVER_HOST.  
***  
*** If settings above are correct then could be a problem with the Fix Message log. ***  
*** See CbATradesET Rev 1.4.pdf Missing Fix Message Log. ***  
*** You can run CbATradesET -s 'nnn'. Where 'nnn' = last message sequence no from our end. ***  
*****
```

This error could mean the FIX Message log has been deleted or you could be connecting to the wrong host / port.

**Note:** A message log error can only be a problem if user has previously connected successfully.

### 7.3 Specifying a Restart Sequence No:

If the user knows what the outbound FIX sequence number from their end should be, the user can specify the following: -

- CbATradesET –so nnn – Where nnn is the sequence number.

You should be able to get the sequence number from the previous FIX Message Log.

If you don't know the sequence number you can obtain it from Cboe or Cboe can reset the FIX session.

In this mode the application will re-request all trades for the day from Cboe.

If you specify an incorrect sequence number the application will still attempt to recover, but it is strongly recommended you restart with the correct number.

## 8. Field Mappings CbATradesET <-> FIX:

CbATradesET Field Name	FIX Field Name	FIX Field No
Country	RJE	"AU"
Exchange	RJE	"CXA"
Market	RJE	"CXA"
trade_date	From TransactTime localtime	60
firm_id	SenderCompID	49
trader_id	TargetCompID	56
trade_no	MsgSeqNum	34
orderId	OrderID	37
clOrderId	ClOrdID	11
exec_id	ExecID	17
execRefID	ExecRefID	19
execTransType	ExecTransType	20
OrdStatus	OrdStatus	39
LastCapacity	LastCapacity	29
Account	Account	1
quantity	LastShares	32
sec_code	Symbol	55
Price	LastPx	31
value	RJE	Calculated
time_trade	TransactTime localtime	60
utc_timestamp	TransactTime utctime	60
Side	Side	54
OrderQty	OrderQty	38
AvgPrice	AvgPx	6
CumQty	CumQty	14
TransactTime	TransactTime	60
ExecBroker	ExecBroker	76
ClientID	ClientID	109
ExecType	ExecType	150
LeavesQty	LeavesQty	151
ClientCrossRef	ClientCrossRef	6802
TransactID	TransactID	6807
TradeLiquidInd	TradeLiquidityIndicator	9882
SecurityID	SecurityID	48
IDSource	IDSource	22
SecurityExchange	SecurityExchange	207
ClearingFirm	ClearingFirm	439
ClearingAccount	ClearingAccount	440
ShortSellNakedQty	ShortSellNakedQty	6803

ShortSellCoveredQty	ShortSellCoveredQty	6804
ShortSellLongQty	ShortSellLongQty	6805
OffExchangeTrade	OffExchangeTrade	6808
AsAtDate	TradeDate	75
OffExchTradeReportType	TradeReportType	8181
RemoveFromClearing	RemoveCrossingFromClearing	8177
PricelImprovement	PricelImprovement	639
MidPointExecution	MidPointExecution	6833
ExecVenue	ExecVenue	4805
OriginOfTrans	OriginOfTrans	8138
IntermediaryID	IntermediaryID	8139
DirectedWholeSaleIndex	DirectedWholesaleIndic	8140
OnMarketCrossType	OnMarketCrossType	8183
OnMarketTradeReportType	OnMarketTradeReportType	8184
SigBTradeDate	From ExecID	17
OrdType	OrdType	40
ConditionCodes	RJE	See MOC, Signal B
LastMarket	LastMarket	30
ExecInst	ExecInst	18
LastShares	LastShares	32
OrigClOrdID	OrigClOrdID	41
OrderCapacity	OrderCapacity	47
Text	Text	58
TimelInForce	TimelInForce	59
OrdRejReason	OrdRejReason	103
MinQty	MinQty	110
MaxFloor	MaxFloor	111
ExpireTime	ExpireTime	126
SecOrderID	SecOrderID	198
ExecRestatementReason	ExecRestatementReason	378
NoContraBrokers	NoContraBrokers	382
Undisclosed	Undisclosed	6801
RiskGroupID	RiskGroupID	7699
NoTradeFeat	NoTradeFeat	7713
NoTradeKey	NoTradeKey	7714
PreventedTradePx	PreventedTradePx	7903
PreventedTradeQty	PreventedTradeQty	7904
PreventedTradeLiquidityInd	PreventedTradeLiquidityInd	7905
MEQSE	MEQSE	8081
BrokerPerfrencing	BrokerPerfrencing	8182

CrossType	CrossType	8183
BookingPurposeTrade	BookingPurposeTrade	8184
ModifySequence	ModifySequence	9617
OrigCompID	OrigCompID	9688
OrigSubID	OrigSubID	9689
WorkingPrice	WorkingPrice	9690
InitialDisplayPrice	InitialDisplayPrice	9691
FeeCode	FeeCode	9882

	Fields Not Available in Cboe
--	------------------------------