



**BOX**<sup>SM</sup>  
O P T I O N S

Informational Circular

IC-2021-25

**TO: BOX Options Participants**  
**FROM: BOX Market Operations Center**  
**SUBJECT: New Features for the ATR Feed**  
**DATE: May 24, 2021**

### Overview

BOX Options Market LLC ("BOX") will introduce the following new features to the BOX Automated Trade Reporting ("ATR") Feed on **May 31, 2021**:

- Support of multi-protocols in the ATR Feed
- Drop-copy service added for Allocation and Give-Up messages to a Designated Firm
- New field for Participant Session Name for Trade, Allocation and Give-up messages

All Trading Interface Specification Guides, including the ATR Specifications Guide can be found [here](#).

### **Multi-Protocol Support**

#### **Protocol A0 and A1**

Two ATR protocols will now be supported:

- For **A0** protocol, please refer to the SOLA ATR Specifications Guide **v2.1**
- For **A1** protocol, please refer to the SOLA ATR Specifications Guide **v3.0**

#### **Message Type 09 - Client SignOn with Protocol Version**

A new field "Protocol Version" will be added to the end of the Client SignOn message:

FIELD NAME	LENGTH (BYTES)	DATA TYPE	DEFINITION / VALIDATION RULES
Protocol Version	2	A	Protocol Version supported: A0, A1 If blank, A0 is selected as default value If omitted, A0 is the default protocol If other value not supported, A0 is the default protocol

## Drop-Copy to Designated Participant

Available in Protocol A0 and A1

A Drop-Copy service will be added which will allow an executing Participant to designate another Participant to receive a copy of the allocation or give-up originating from the executing Participant. Participants who wish to use this service can contact the BOX Market Operations Center (MOC) to have a Designated Participant configured.

Note: Only one Designated Participant can be assigned per allocation or give-up.

## Participant Session Name

Available **ONLY** in Protocol **A1**

A new field "Participant Session Name" has been added at the end of all trade, allocation, and give-up related messages in Protocol A1. The Participant Session Name refers to the Participant Name as identified on their SAIL or FIX trading sessions. Please refer to the ATR Specification Guide v3.0 for updated message structure.

Participant Session Name will be available for the following Message Types:

Message Type	Message Name	Participant Session Name
30	Trade	Filled
31	Trade Cancel	Filled
35	As Of Trade	<i>Empty</i>
36	As Of Trade Cancel	<i>Empty</i>
40	Allocation	Filled
41	Allocation Cancel	Filled
45	As Of Allocation	<i>Empty</i>
46	As Of Allocation	<i>Empty</i>
50	GiveUp	<i>Filled for the Firm giving up (source Firm) Empty for the Firm receiving the give up (Destination Firm)</i>
51	GiveUp Cancel	Same as GiveUp above
55	As Of GiveUp	<i>Empty</i>
56	As Of GiveUp Cancel	<i>Empty</i>

## Contacts

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