



BOXSM
O P T I O N S

Informational Circular

IC-2023-01

TO: BOX Options Participants
FROM: BOX Market Operations Center
SUBJECT: Automated Trade Reporting ("ATR") A2 Protocol and End-of-Day Trade Report Update
DATE: January 5, 2023

Effective **Monday, January 16, 2023**, BOX Options Market LLC ("BOX") is making the following changes:

1. Display the Counterpart Executing Firm ID in the ATR A2 Protocol
2. Include new field "*CounterpartFirmId*" in the End-of-Day Trade Report

1. Counterpart Executing Firm ID in ATR A2 Protocol

Message Type	Change*
Message Type 30 – Trade Message Type 31 – Trade Cancel Message Type 40 – Allocation Message Type 41 – Allocation Cancel Message Type 50 – Give-Up Message Type 51 – Give-Up Cancel	The field "Opposite Executing Broker" will be populated with the Counterpart Executing Firm ID (Numeric 4 e.g., 0123) when the message is sent to the Executing Broker Firm. This field will be initialized to '0000' if the message is sent to any of the following: <ul style="list-style-type: none">• Clearing Firm of the Executing Broker• Drop-Copy Firm designated by the Executing Broker• Give-Up Receiving Firm (or a Firm receiving a Trade from the Executing Broker Firm)

*This change is only available in the ATR A2 Protocol and not available in the Legacy A0 and A1 protocol versions

Please refer to the updated specification **ATR-BX-001E BOX SOLA ATR Specifications v4.1** document available on the [BOX Website](#).

2. Counterpart Executing Firm ID in End-of-Day Trade Report

New column “*CounterpartFirmId*” will be added at the end of the End-of-Day Trade Report (*Trades_FIRMID_YYYYMMDD.csv*) file and will be populated with the Opposite Executing Firm ID.

To receive the updated layout of the *Trades_FIRMID_YYYYMMDD.csv* file, please contact the Market Operations Center.

ISV Test Environment

Participants who wish to test for these changes must contact the Market Operations Center to be set up in a testing session within the BOX ISV test environment.

Contact

Please contact the Market Operations Center at (866) 768-8845 or by e-mail at BOXMOC@boxoptions.com should you require additional information.