



New Retransmission Lines on High Speed Vendor Feed

TO: BOX Options Participants
FROM: BOX Market Operations Center
SUBJECT: New Retransmission Lines on High Speed Vendor Feed
DATE: February 26, 2024

Beginning Monday, March 25, 2024, BOX Options Market LLC (“BOX”) will introduce two new retransmission lines for the High Speed Vendor Feed (“HSVF”). Specifically, BOX will add the **Instrument Dictionary Retransmission Line** and the **Top of Book Snapshot Retransmission Line** as detailed below.

BOX will also introduce two new Message Types to support the retransmission lines. The two new messages will be the **Retransmission Request Line Status** (Message Type RL) and **Retransmission Request Extended** (Message Type RX).

Instrument Dictionary Retransmission Line (“D”)

The Instrument Dictionary Retransmission Line – identified as **Line “D”** – will allow retransmission requests of only the single-leg option and complex option instruments listed across BOX’s twelve Trading Slices. The new line will include the following Message Types related to single-leg option and complex option instruments. This line is only available via TCP Retransmission Capability.

Line	Message Class	Message Types
sD (1D...,9D, AD, BD, CD)	Technical	All Included
	Business	J, JS

At the time of request, the Instrument Dictionary Retransmission Line will contain all existing single-leg options and complex instruments, including those created intraday.

Top of Book Snapshot Retransmission Line (“T”)

The Top of Book Snapshot Retransmission Line – identified as **Line “T”** – will allow retransmission requests to receive real-time top of book quotes at the time of the request. The new line will include the following Message Types relating to single-leg option and complex option quote messages. This line is only available via TCP retransmission capability.

Line	Message Class	Message Types
sT (1T...,9T, AT, BT, CT)	Technical	All Included – Except “Z”
	Business	F, FS

The time at which the retransmission request was received will be used when sending single-leg option and complex option quote messages.

New Message Types to Support HSVF Retransmission

BOX will introduce the below Message Types to support all HSVF retransmission capabilities:

Message Name	Message Type	Description
Retransmission Request Line Status	RL	This message will provide the current sequence number for each line on the HSVF at the time of the retransmission request. <i>Only available following a retransmission over the Top of Book Snapshot (“T”) line.</i>
Retransmission Request Extended (over 1 billion)	RX	A new retransmission request message that supports a 10-digit sequence number. Used to facilitate retransmission requests of messages past the 1-billion sequence number threshold.

For supporting documentation concerning the addition of the new HSVF retransmission lines and message types, please see the updated [HSVF-BX-002E BOX SOLA HSVF Multicast Specifications Guide v1.9](#).

Test Environment

Participants who wish to test their applications for these changes may contact the BOX Market Operations Center team to coordinate testing.

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Contact

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