2024-024

New Features in SAIL and ATR Protocols

TO: BOX Options Participants

FROM: BOX Market Operations Center

SUBJECT: New Features in SAIL and ATR Protocols

DATE: April 25, 2024

On Monday, **June 24, 2024,** BOX Options Market LLC ("BOX") will introduce the following enhancements to the SAIL and Automated Trade Reporting ("ATR") protocols.

These changes are to support the ***AdditionalClientMemo*** field, previously introduced to the FIX protocol in **IC-2024-016**

The ***AdditionalClientMemo*** field is a 16-character, alphanumeric format free-text string, functioning identically to the existing "Memo" field in the SOLA® Access Information Language ("SAIL") protocol, and tag 58 in the Financial Information Exchange ("FIX") protocol.

To support the ***AdditionalClientMemo*** field, **BOX Participants must adopt the most current SAIL and ATR Protocol Versions**, detailed below. This change is optional. If a Participant does not intend to use the new field, no modifications are required to their SAIL and/or ATR protocol versions.

SAIL Protocol

A new SAIL Protocol Version – **Version B7** – will be introduced to support the *AdditionalClientMemo* field and its related fields.

Participants must connect using "**B7**" in the Protocol Version field of the TC: User Connection message to use these enhancements.

Supported Protocol Version	New Field Name	Impacted Message Types Sent by Participants	Impacted Message Types Received by Participants	Description/Values
B7	**AdditionalClientMemo**	**OE** (Order Entry) **OM** (Order Modification) **OI** (Improvement Order Entry) **OD** (Directed Order Acceptance)	**KE** (Order Acknowledgement) **KM** (Order Modification Acknowledgement) **KI** (Improvement Order Acknowledgement) **KT** (Complex Order Acknowledgement) **KZ** (Order Cancellation Acknowledgment) **NT** (Execution Notice) **NX** (Execution Cancellation Notice) **NL** (Leg Execution Notice) **NY** (Leg Execution Cancellation Notice) **NZ** (Order Cancellation Notice)	16-character, alphanumeric format free text string. • Format Rules: None of the following ASCII characters are permitted : "#" (pound) "%" (percent sign) "," (comma) ";" (semicolon) ' " ' (double quote) "|" (pipe) • ASCII characters in the decimal code ranges between 0 and 31 and 127 and up are **not** permitted.
	Buying AdditionalClientMemo	**OA** (Auction Entry) **OT** (Strategy Auction Entry)		
	Selling AdditionalClientMemo			

ATR Protocol

A new ATR Protocol Version – **Version A3** – will be introduced to support the *AdditionalClientMemo* field and its related fields.

Participants must connect using "**A3**" in the Protocol Version field of the 09: Client Signon message to use these enhancements.

Supported Protocol Version	New Field Name	Impacted Message Types Sent by Participants	Impacted Message Types Received by Participants	Description/Values
A3	AdditionalClientMemo	**42** (New Allocation) **43** (Modify Allocation) **52** (New Give-Up) **53** (Modify Give-Up)	**30** (Trade) **31** (Trade Cancel) **40** (Allocation) **41** (Allocation Cancel) **50** (Give-Up) **51** (Give-Up Cancel)	16-character, alphanumeric format free text string. • Format Rules: None of the following ASCII characters are permitted : "#" (pound) "%" (percent sign) "," (comma) ";" (semicolon) ' " ' (double quote) "|" (pipe) • ASCII characters in the decimal code ranges between 0 and 31 and 127 and up are **not** permitted.

Technical Documentation
For supporting documentation concerning the changes to the SAIL and ATR protocols, please see the BOX website.

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

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.