



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

Informational Circular

IC-2022-38

**TO:** BOX Options Participants  
**FROM:** BOX Market Operations Center  
**SUBJECT:** New Business Messages for Post-Trade Operations in the Automated Trade Reporting ("ATR") A2 protocol  
**DATE:** December 02, 2022

Beginning **Monday, December 12, 2022**, BOX Options Market LLC ("BOX") will activate new Participant Messages for Post-Trade Operations in the ATR A2 Protocol.

The new Participant messages will be as follows:

### 1. New Participant Messages for Post-Trade Operations

Message Type	Purpose
Message Type 42 – New Allocation	Create an Allocation under an existing Trade
Message Type 43 – Modify Allocation	Modify the terms of an existing Allocation
Message Type 44 – Delete Allocation	Delete or Cancel an existing Allocation
Message Type 52 – New Give-Up	Give-up a Trade to another firm
Message Type 53 – Modify Give-Up	Modify the terms of an existing Give-Up
Message Type 54 – Delete Give-Up	Delete or Cancel an existing Give-Up

The above messages are documented in the **ATR-BX-001E BOX SOLA ATR Specifications v4.0** document available on the [BOX Website](#).

- Section 3.5 details the message structure and field definitions
- Section 5 illustrates the relationship keys between Business Messages
- Section 6 illustrates the Business Message Sequences for:
  - o Trade processing
  - o Allocation processing
  - o Give-Up processing

### ISV Test environment

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

### Contacts

Market Operations Center at (866) 768-8845 or by e-mail at [BOXMOC@boxoptions.com](mailto:BOXMOC@boxoptions.com).