



BOXSM
O P T I O N S

Informational Circular

IC-2022-39

TO: BOX Options Participants
FROM: BOX Market Operations Center
SUBJECT: Display Counterpart Executing Firm ID in SAIL and FIX Protocol
DATE: December 9, 2022

Effective **Monday, December 19, 2022**, BOX Options Market LLC ("BOX") is making the following changes to the SAIL and FIX Protocols:

- The existing field "ID Code for the Counterpart Participant" in SAIL execution notice messages will now be populated with the Opposite Executing Broker Firm ID. As such, the following messages will be impacted:
 - NT: Execution Notice
 - NL Leg Execution Notice
 - NX: Execution Cancellation Notice
 - NY: Leg Execution Cancellation Notice
- The existing Tag (375) "ContraBroker" in FIX execution report messages will now be populated with the Opposite Executing Broker Firm ID
 - FIX-8: Execution Report Trade with the following Tags will indicate a partial or complete trade:
 - Tag 150 ExecType '1' (Partial Fill) or '2' (Fill)
 - Tag 39 OrdStatus '1' (Partial Fill) or '2' (Fill)
 - Tag 20 ExecTransType '0' (New)
 - FIX-8: Execution Report Trade with the following Tags will indicate a Trade Bust (Cancel):
 - Tag 150 ExecType '1' (Partial Fill) or '2' (Fill)
 - Tag 39 OrdStatus '4' (Cancelled)
 - Tag 20 ExecTransType '1' (Cancel)

These changes will be applied to all SAIL and FIX protocol versions currently available to BOX Participants.

The updated SAIL Business Design Guide and FIX Specification Guide are available on BOX website: <https://boxoptions.com/technology/trading-interface-specifications/>

Contact

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