



BOX
BOSTON OPTIONS EXCHANGE

Technical Notice

09-012

TO: BOX Participants
FROM: Participant Connectivity Coordinator
SUBJECT: Liquidity Status/Tag 9730 in ATR, TMS and Trade Report
DATE: September 25, 2009

The Boston Options Exchange (BOX) is pleased to announce the release of Liquidity Status/Tag 9730 in ATR feed, TMS application and Trade Report file beginning Monday, September 28, 2009.

Automated Trade Reporting (ATR): ATR users will see the field name Liquidity Status in Message Type 30 (Trade) for Liquidity Status/Tag 9730 information.

Field Name	L	Type	Definition/Validation Rules
Liquidity Status	1	Alphanumeric	<ul style="list-style-type: none">• '?' - EALS_UNKNOWN• '' - EALS_NONE• 'M' - EALS_MAKER• 'N' - EALS_TAKER

Please refer to BOX SOLA ATR Specification Guide for complete ATR specification.

Trade Report File: Participants will see Liquidity Status/Tag 9730 in the End of Day Trade Report file. The value will be present in the last field. The different values are –

- ◆ 'None'
- ◆ 'Maker'
- ◆ 'Taker'
- ◆ 'Unknown'

Trade Management Software (TMS): TMS users who want to utilize Liquidity Status/Tag 9730 have to upgrade their TMS application version to 7.11.0. The new version will be backward compatible and Participants who do not wish to utilize Tag 9730 in TMS do not have to upgrade their TMS application. Please contact BOX MOC for application upgrade instructions.

The screenshot shows a software window titled "Trade Management - Live Data - User: BOXMOC - Workspace: Not defined". Inside, there is a "BroadcastTradeAllocation Data Window: 1" containing a table with the following columns: ClientOwner, StrategyVerb, StrategyTrac, MatchNumbr, NumberInMe, LiquidityStat, ClientOrderId, and ClientMemo. The table contains 9 rows of data, alternating between green and blue background colors. The "LiquidityStat" column shows values of "Taker" and "None".

	ClientOwner	StrategyVerb	StrategyTrac	MatchNumbr	NumberInMe	LiquidityStat	ClientOrderId	ClientMemo
1	[REDACTED]	NA			0	Taker	[REDACTED]	
2	[REDACTED]	NA			0	None	[REDACTED]	[REDACTED]
3	[REDACTED]	NA			0	Taker	[REDACTED]	
4	[REDACTED]	NA			0	None	[REDACTED]	[REDACTED]
5	[REDACTED]	NA			0	Taker	[REDACTED]	
6	[REDACTED]	NA			0	None	[REDACTED]	[REDACTED]
7	[REDACTED]	NA			0	Taker	[REDACTED]	
8	[REDACTED]	NA			0	None	[REDACTED]	[REDACTED]
9	[REDACTED]	NA			0	Taker	[REDACTED]	

At the bottom right of the window, it says "Comm Status: Connected".

Contact

Please contact the Market Operations Center at (866) 768-8845 or by e-mail at BOXMOC@bostonoptions.com if you require additional information regarding this Technical Notice.

Thank you,
 BOX Participant Connectivity Coordinator