



## Intraday Open-Close Data Report

**TO:** BOX Options Participants  
**FROM:** BOX Market Operations Center  
**SUBJECT:** Intraday Open-Close Data Report  
**DATE:** March 21, 2023

BOX Options Market LLC ("BOX") recently added a new market data product known as the Intraday Open-Close Data Report, which will be available for purchase for BOX Participants and non-Participants. BOX is also introducing an academic discount for yearly End-of-Day Ad-hoc Requests of the Open-Close Data Report.

The Intraday Open-Close Data Report is a volume summary file for trading activity on BOX that will be produced and updated every 10 minutes during the trading day. Data will be captured in "snapshots" taken every 10 minutes throughout the trading day and will be available to subscribers within five minutes of the conclusion of each 10 minute period.<sup>1</sup> Each update will represent combined data captured from the current "snapshot" and all previous "snapshots" and thus will provide open-close data on an aggregate basis. The Intraday Open-Close Data Report aggregates volume by origin, buying/selling, and opening/closing criteria. Public Customer and Professional Customer volume is further broken down into trade size buckets.<sup>2</sup>

To subscribe to the Intraday Open-Close Data Report, Participants and non-Participants must complete the BOX Exchange Market Data Agreement and the Open-Close Data Report Request Form.

To make ad-hoc requests for End-of-Day Open-Close Data, academic institutions must complete the BOX Exchange Market Data Agreement and the Open-Close Data Report Request Form.

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<sup>1</sup> The Intraday Open-Close Data Report is not a real-time feed.

<sup>2</sup> The BOX Intraday Open-Close Intraday file specifications are available on the BOX website [here](#).

The BOX Exchange Market Data Agreement and the Open-Close Data Report Request are available on the BOX website [here](#).

The Fees for Open-Close Data Reports will now be as follows:

End-of-Day Subscription	\$500 per month for Participants and non-Participants. A free trial is available for three (3) months of Open-Close End-of-Day Data Reports to both Participants and non-Participants for those who have not previously subscribed. The free trial is only available for the End-of-Day Subscription.
Intraday Subscription	\$1500 per month for Participants and non-Participants.
End-of-Day Ad-hoc Request (historical data)	\$400 per request per month for Participants and non-Participants. \$500 per request per year for academic purchasers. An ad-hoc request can be for any number of months beginning with January 2018.

### Complete Fee Schedule

The complete BOX fee schedule is available on the BOX website at <https://boxoptions.com/fee-schedule/>.

For more information, please see [SR-BOX-2023-09](#).

### Contact

Please review the information provided herein. If you have any questions regarding this information, please contact the Market Operations Center at (866) 768-8845 or by e-mail at [BOXMOC@boxoptions.com](mailto:BOXMOC@boxoptions.com).