



BOXSM
O P T I O N S

Informational Circular

IC-2021-47

TO: BOX Options Participants
FROM: BOX Market Operations Center
SUBJECT: Open-Close Data Report
DATE: October 26, 2021

BOX Options Market LLC ("BOX") recently added a new market data product known as the Open-Close Data Report, which will be available for purchase for BOX Participants and non-Participants.

The Open-Close Data Report is a volume summary file for trading activity on BOX. The Open-Close Data Report is a historical data product that will be distributed at the end of each day.¹ The 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.² Participants and non-Participants may subscribe to the End of Day Subscription for Open-Close Data Reports or may make ad-hoc requests for a specified month.

To subscribe to the Open-Close Data Report or make ad-hoc requests for Open-Close Data, Participants and non-Participants must complete the BOX Exchange Market Data Agreement and the Open-Close Data Report Request Form.

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

The Fees for the Open-Close Data Report will be as follows:

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| 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. |
| End-of-Day Ad-hoc Request (historical data) | \$400 per request per month for Participants and non-Participants. An ad-hoc request can be for any number of months beginning with January 2018. |

¹ The Open-Close Data Report is not a real-time feed.

² The BOX Open Close End of Day file specifications are available on the BOX website [here](#).

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-2021-24](#).

Contact

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