



## Changes to the High Speed Vendor Feed

**TO:** BOX Options Participants  
**FROM:** BOX Market Operations Center  
**SUBJECT:** Changes to High Speed Vendor Feed  
**DATE:** February 21, 2024

Beginning Monday, March 18, 2024, BOX Options Market LLC (“BOX”) will no longer disseminate the Open Interest field on the High Speed Vendor Feed (“HSVF”). Instead, the field will be set to zeroes. The following HSVF message types will be impacted to reflect zeroes in the Open Interest field:

Message Type	Description
C	Option Trade
I	Option Trade Cancellation
N	Option Summary

The updated HSVF specifications can be found on the [BOX website](#).

### Contact

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