



Update to Trade Detail Files

TO: BOX Options Participants
FROM: BOX Market Operations Center
SUBJECT: Update to Trade Detail Files
DATE: March 1, 2024

On **March 15, 2024**, BOX Options Market LLC (“BOX”) will update the Daily and Monthly Trade Detail files. For both the Daily and Monthly Trade Detail file, the following new fields will be added to accommodate for the future launch of FLEX Open Outcry (“FOO”) Orders on the BOX Trading Floor. The new fields below correspond to the proposed fee structure for FOO Orders which are detailed in [Notice-2023-478](#):

ORDER	FIELD NAME	Max Characters		COLUMN		DESCRIPTION
		Header	Field	REF		
79	FOO Order Fee (FooOrderFee)	27	10	CA		Amount
80	FOO Order Rebate (FooOrderRebate)	33	10	CB		Amount
81	Strategy FOO Order Fee (StrategyFooOrderFee)	44	10	CC		Amount
82	Strategy FOO Order Rebate (StrategyFooOrderRebate)	50	10	CD		Amount
83	Dividend Strategy FOO Order Fee (DividendStrategyFooOrderFee)	61	10	CE		Amount
84	Dividend Strategy FOO Order Rebate (DividendStrategyFooOrderRebate)	67	10	CF		Amount
85	Additional Client Memo	22	16	CG		Text

As a reminder, BOX Participants are able to obtain daily and monthly files detailing their trading activity. These files include billing information on a trade-by-trade basis.

- Files are available on a daily basis at approximately 2:00 AM EST
- Files can be downloaded using Internet SFTP or a Secure FTP site with IP Address: **198.235.27.150**
- Each file is in Comma Separated Value (CSV) format
- Headers are included in the file
- File Time Periods include:

- Daily (T+1): All trades by the firm for the previous trading date
- Cumulative (Monthly): Aggregated trades by firm for the month
- File Naming Convention:
 - Daily (T+1): FIRMID_YYYYMMDD.csv
 - Note:** *If there were no trades executed by the firm for the current day, the daily file will be empty*
 - Cumulative (Monthly): FIRMID_YYYYMM.csv.
- Files will be available on the FTP site for the current and previous month

Contact

Please review the information provided herein. If you have any questions regarding this information, please contact the BOX Billing Department at billing@boxexchange.com or the Market Operations Center at (866) 768-8845 or by e-mail at BOXMOC@boxoptions.com.