



TO: BOX Options Participants and Market Data Recipients
FROM: BOX Market Operations Center
SUBJECT: June 2026 New Report
DATE: June 1, 2026

Effective June 1, 2026, BOX Options Market LLC (“BOX”) will offer the One Minute Intraday Open Close Report Ad-hoc Request, which will be available for Participants and non-Participants.¹ BOX will also offer an academic discount for yearly One Minute Intraday Open-Close Ad-hoc Requests. The associated fees are available in Section III.C.1. of the BOX Fee Schedule.

Open-Close Data Reports

Currently, the One Minute Intraday Open-Close Data Report is a volume summary file for trading activity on BOX that is produced and updated every minute during the trading day. Data is captured in "snapshots" taken every minute throughout the trading day and is available to subscribers within five minutes of the conclusion of each one-minute period.² Each update represents combined data captured from the current “snapshot” and all previous “snapshots” and thus provides open-close data on an aggregate basis. The One Minute 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.³

Currently, only the One Minute Intraday Open Close Report is available. Beginning June 1, 2026, both the One Minute Intraday Open Close Report and the One Minute Intraday Open Close Report Ad-hoc Request will be available.

¹ For additional information, see [SR-BOX-2026-10](#) and [Notice 2026-028](#).

² The One Minute Intraday Open-Close Data Report is not a real-time feed.

³ The BOX Open-Close Report file specifications are available on the BOX website [here](#).

2026-046

To subscribe to the One Minute Intraday Open-Close Data Report or make ad-hoc requests for historical One Minute Intraday Open-Close Report data, 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 historical One Minute Intraday Open-Close Report data, academic institutions must complete the BOX Exchange Market Data Agreement, the Open-Close Data Report Request Form, and the Academic Discount Application.

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

The One Minute Intraday Open Close Report and One Minute Intraday Open Close Report Ad-hoc Request fees are as follows:

Report	Fee
One Minute Intraday Subscription	\$6,000 per month for Participants and non-Participants.
One Minute Intraday Ad-hoc Request (historical data)	\$2,500 per request per month for Participants and non-Participants. \$1,000 per request per year for academic purchasers. An ad-hoc request can be for any number of months beginning with January 2020. Mid-month requests will be prorated based on the number of trading days in the month versus the number of trading days received.

Complete Fee Schedule

The BOX Fee Schedule is available at www.boxoptions.com/fee-schedule/.

Contact

Please review the information provided herein. If you have any questions regarding this information, please contact the BOX Market Operations Center at boxmoc@boxoptions.com.