Cboe Prints

The Cboe Prints entitlement delivers all eligible trades executed on the ECN Order Book, including time of execution, price, volume, and buy/sell indicator. Customers can utilize their current Cboe ITCH or FIX Bookfeed sessions to receive the enhanced offering, which includes the following benefits:

- Data points from a wider universe of trades executed on the ECN Order Book than those available on the Basic ticker
- Continuous dissemination of intraday trade executions with delays for reduced market impact (1 minute for Spot; 5 minutes for NDFs)
- Trade size, price, buy/sell direction, and timestamp with millisecond precision for improved data quality and back-testing Functionality
- Available for Spot FX and NDFs (Cboe SEF)

Cboe Snap

Cboe Snap subscribers will receive snapshots of the following metrics every five seconds for each selected currency pair:

- Aggregate volume during the preceding five second interval
- Aggregate volume over the course of the trade day
- Available on Cboe ITCH sessions for Spot FX

Like Cboe Prints, the Cboe Snap feed includes data points from all eligible trades executed on the (Spot) ECN Order Book, and can be accessed on customers' current Cboe ITCH sessions.

Pricing

All customers will receive the first month of subscription free, with subsequent cost determined by the number of entitled sessions per customer. Bundled packages are also available at discounted rates. Please contact your Director of Sales for additional information.

More Information

Refer to the following technical specification for more information on the Cboe Prints and Cboe Snap entitlements. Recertification is not required.

- Cboe ITCH
- Cboe FIX Bookfeed

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