

Notes: The current Cboe data feeds do not explicitly send all of the data attributes below, so in order to ensure a consistent presentation of these derived values, Cboe strongly recommends its data consumers (in particular vendors) incorporate this guidance into their downstream data processing and any display applications.

		Statistics					
		High/Low Price- Action	Opening Price- Action	Closing Price- Action	Last Price - Action	Volume - Action	Market Share - Action
On-Exchange Trades	On-Order Book Trade						
	Regular Order Book Match	Include	Include	Include	Include	Include as On-Book	Include as On-Book
	Auction Uncross	Include	Include	Include	Include	Include as On-Book	Include as On-Book
	ETR/Routed Trade (Both Off-Book trade types communicated by Trade Message or Trade Extended Message, respectively)*						
	Regular (08.00-18:00 UK Time)	Exclude	Exclude	Exclude	Include	Include as Off-Book	Include as Off-Book
	Late/Non price forming (i.e. NPFT/PRIC flagged trades)	Exclude	Exclude	Exclude	Include	Include as Off-Book	Include as Off-Book
	Trades Busted on Trade Date						
	Order Book Match	Remove Original	Remove Original	Remove Original	Remove Original	Remove Original	Remove Original
	ETR/Routed	Remove Original	Remove Original	Remove Original	Remove Original	Remove Original	Remove Original

Glossary

Auction Uncross: A trade resulting from any Periodic Auction or an auction occurring in a Regulated Market (REGM) security

Exchange Trade Report (ETR): Exchange Trade Report executions are transactions, the details of which have been negotiated bilaterally and then submitted to Bats for execution as on-exchange trades.

Off-Book Volume: Trade volume derived away from the BXE & CXE central limit order book, which should be segregated from on book volume.

On-Book Volume: The sum of the regular order book matches.

Regular Order Book Match: An order book trade, executed on either the BXE or CXE lit or dark order books, which has not been previously matched away from Cboe.

Routed Trade: A trade executed as part of Cboe's Smart Order Routing Service, executed on a third party venue.

* In the context of off-book trades, data consumers must reference underlying trade time not sending time.

Sales

+44 20 7012 8906

SalesEurope@cboe.com

Trade Desk

+44 20 7012 8901

TradeDeskEurope@cboe.com

Cboe Europe Limited is a Recognised Investment Exchange regulated by the Financial Conduct Authority. Cboe Europe Limited is a wholly-owned subsidiary of Cboe Global Markets, Inc. and is a company registered in England and Wales with Company Number 6547680 and registered office at The Monument Building, 11 Monument Street, London EC3R 8AF. This has been established for information purposes only. None of the information concerning the services or products described in this document constitutes advice or a recommendation of any product or service. To the extent that the information provided in this document constitutes a financial promotion as defined by section 21 of the Financial Services and Markets Act 2000, it is only directed at persons who qualify as a Professional Client or Eligible Counterparty. Persons who do not qualify should not act on or rely upon it.