

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
	Closing Cross	Exclude	Exclude	Exclude	Include	Include as On-Book	Include as On-Book
	ETR (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

Closing Cross: A trade resulting from orders entered into the post close trading phase.

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.

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

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