

Cboe Global Indices Feed – Index Quotes

Description:

Each published index spot value on the Cboe Global Indices Feed between 02:30 – 20:00pm U.S. Eastern time.

Filename pattern:

- Single zipped CSV file per trade day
- Filename: UnderlyingTrades_YYYY-MM-DD.zip

File Layout:

Note that the values here represent index spot values, but “trade” terminology is used in field names for purposes of format compatibility with equity trades data.

Column Label	Data Type	Description
underlying_symbol	string	The underlying index. An index will utilize a caret (^) prefix, i.e. ^SPX, ^VIX...etc.
quote_datetime	datetime	The date and time of the disseminated index value in U.S. Eastern time. Ex: yyyy-mm-dd hh:mm:ss.000
exchange	integer	An identifier for the exchange the trade was executed on. For a mapping, please see Exchange ID Mappings
trade_size	integer	Populated with a 0 (zero) for Index symbols
trade_price	numeric	Spot index value
trade_condition_id	integer	Populated with a 0 (zero) for Index symbols
canceled_trade_condition_id	integer	Populated with a 0 (zero) for Index symbols
bid ²	numeric	The best bid price on the last quote for the underlying instrument on the date. Value of 0 (zero) if not available
ask ²	numeric	The best ask price on the last quote for the underlying instrument on the date. Value of 0 (zero) if not available

Sample Format Excerpt:

This is a limited example below is for All Indices on May 16, 2022:

underlying_symbol,quote_datetime,exchange,trade_price,trade_size,trade_condition_id,canceled_trade_condition_id,bid,ask

^AMBOX,2022-05-16 07:01:12.880,5,0.7942,0,0,0,0.0000,0.0000

^AMBRX,2022-05-16 07:01:10.956,5,0.9250,0,0,0,0.0000,0.0000

^AMBTX,2022-05-16 07:01:14.800,5,0.4797,0,0,0,0.0000,0.0000

^AMBWX,2022-05-16 07:01:09.026,5,0.9256,0,0,0,0.0000,0.0000

^AMERIBOR,2022-05-16 19:06:12.610,5,0.9264,0,0,0,0.0000,0.0000

^APRZIV,2022-05-16 09:30:13.493,5,25.0700,0,0,0,0.0000,0.0000

^APRZIV,2022-05-16 09:30:28.493,5,25.0700,0,0,0,0.0000,0.0000

Notes:

1. *These fields will default to 0.00 (zero) when no quote is available. For Index symbols, the bid & ask fields will be 0 (zero) except for ^SPX, ^OEX, and indices on the CCCY crypto channel. To find which indices belong to which channel, please see: [Cboe Global Indices Feed](#)*