Early Dissemination of End of Month Indicative Prices on November 29, 2019

Reference ID: C2019112700

Overview

As detailed in this Exchange notice, Cboe Options Exchange ("C1") calculates indicative end-of-day prices based on the 3:00 p.m. CT BBO for all SPX and SPXW options. The indicative prices may be disseminated to OPRA following the close of trading each day, including on the final trading day of each month, and include an 'I' message type indicator, which distinguishes them as "indicative" prices. Dissemination generally takes place by 3:40 p.m. CT.

On days where markets close early, indicative quotes will generally be disseminated shortly after the market close. Further, on the last trading day of the month, SPX and SPXW indicative prices will be based on the BBO as of the close of the equity markets.

On November 29, 2019, all equity and option exchanges will follow a holiday schedule and conclude trading early at 12:00 p.m. CT or 12:15 pm CT, depending on the product.

Because of the early close, the end-of-day indicative prices on the last trading day of this month for SPX and SPXW options will be based on the 12:00 p.m. CT BBO. Dissemination of indicative prices on November 29, 2019 is expected no later than 12:40 p.m. CT.

The CSV files for the indicative quotes will be available via the Cboe Final Indicative Price Website no later than 3:40 p.m. CT.

Additional Information

Questions regarding this matter may be directed to MSF Management or the Cboe Trade Desk.

We appreciate your business and remain committed to powering your potential with Cboe products, technologies, and solutions.

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