Updates to Minimum Price Checks for Roll Spreads and for VIX, SPX, and SPXW Calendar Spreads

Reference ID: C2019101101

Applicable Cboe Exchange: Cboe Options Exchange

Overview

Effective immediately on the Cboe Options Exchange, the minimum price check for roll spread orders has been updated to -$999,999.99 for all product classes.

Also effective immediately on the Cboe Options Exchange, the minimum price check for calendar spread orders has been updated to -$50.00 for VIX, SPX, and SPXW product classes.

Additional Information

For additional information, please refer to the following technical specifications:

- US Options Complex Book Process specification

Please contact the Cboe Trade Desk or your Business Development contact for support or with any questions.

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

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