Cboe Introduces New Target Outcome Indices on Russell 2000 Index
On Wednesday, November 11, Cboe announced that Cboe Global Indices has expanded its family of Target Outcome Indices with the addition of two new series of indices tied to the Russell 2000 Index: the Cboe Russell 2000 Enhanced Growth Index Series (RPEN) and the Cboe Russell 2000 Buffer Protect Index Series (RPRO). The new indices aim to provide either 10% protection against declines (buffer protect) or 2x appreciation up to a cap (enhanced growth) relative to the Russell 2000 Index. See the Press Release.

Moment of Silence for Veterans Day
On Wednesday, November 11, Cboe observed a two-minute moment of silence to honor military service men and women in recognition of Veterans Day. See the Tradedesk Update.

CFE to Perform 10G Customer Switch Migration
Starting today, Friday, November 13, and ending Friday, December 11, Cboe Futures Exchange (CFE) will migrate all 10G customer connections to new switch hardware during weekend maintenance windows. The Cboe NOC team will send notices to impacted customers specifying the connections affected on each date prior to each implementation. See the Tradedesk Update.

Update to Message Ordering in Options Multicast TOP Market Data SPIN Ports
Also effective today, Friday, November 13, Cboe options exchanges will update the order in which messages are presented in the Options Multicast TOP SPIN ports. See the Tradedesk Update.

CTS Halt and CQS Security Status Indicators Test
Tomorrow, Saturday, November 14, in coordination with other market centers and the CTS/CQS, Cboe equity exchanges will participate in a test for the expansion of CTS Halt Reason and CQS Security Status Indicator codes for regulatory halts. See the Tradedesk Update.

Virtual Trading Floor Weekend Test Opportunity
Cboe Options Virtual Trading Floor (VTF) is pending regulatory approval and may be made available if the Cboe Options Trading Floor located at 400 S. LaSalle becomes inoperable. On Saturday, November 14, there will be a production VTF testing opportunity from 7:30 a.m. to 12:00 p.m. CT. It is recommended floor Trading Permit Holders (TPHs) perform certification testing of the VTF environment prior to the test. See the Tradedesk Update.

Cboe NL (DXE) – EBBO Update to Madrid & Oslo Trading Segments
Cboe Europe will include prices from the Madrid and Oslo listing markets within the Cboe European Best Bid/Best Offer (EBBO) on the Cboe NL (DXE) platform, effective Monday, November 16. Testing is currently available in the DXE certification environment. See the Tradedesk Update.

Cboe Options to Expand Drill Through Protections
Effective Monday, November 16 for EDGX Options Exchange, and Tuesday, November 17 for BZX, Cboe and C2 Options Exchanges, drill through protections will be expanded for all single leg orders and for complex orders that do not specify a drill through override. See the Tradedesk Update.

Cboe Closing Cross Launch in DXE
Effective Friday, November 13 for EDGX Options Exchange, and Saturday, November 28 for EDGX Market Data, Cboe Europe will launch Cboe Closing Cross (3C) on the DXE Order Book (Cboe NL). Testing is currently available in the DXE certification environment. See the Tradedesk Update.

Cboe Options Exchange FLEX Delta Adjusted at Close Order Type Release Date
Effective Wednesday, December 2, Cboe Options Exchange will introduce a new order type, FLEX Delta-Adjusted at Close (DAC), which will be accepted during the Regular Trading Hours session. Both simple and complex FLEX DAC orders will be supported. The maximum number of legs allowed on a FLEX DAC order is 99. Testing is currently available in the Cboe options certification environment. See the Tradedesk Update.

Cboe EDGX Exchange to Begin Trading at 4 a.m. ET
Effective Monday, December 7, Cboe EDGX will begin accepting orders at 3:30 a.m. ET and will commence the Early Trading Session at 4:00 a.m. ET, pending regulatory review. Testing is currently available in the EDGX certification environment. See the Tradedesk Update.

We encourage your input on these and other exchange matters. Please feel free to contact us.

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