

Cboe Announces Date of Fourth-Quarter 2020 Earnings Release and Conference Call

Cboe will announce its financial results for the fourth quarter of 2020 before the market opens on **Friday, February 5, 2021**. A conference call with remarks by the company's senior management will begin at 8:30 a.m. ET. For more information, see the [press release](#).

Cboe Silexx Enhancements

Cboe Silexx, a world-class order execution management system (OEMS), recently announced the implementation of the Cboe Options Exchange complex order book view. To view the recent updates, see the [Tradedesk Update](#).

Cboe LIS Symbol Reference Data File Deprecation

Today, **Friday, December 11**, the Cboe LIS Symbol Reference Data File was removed. Public, private connection, back up and certification URLs for the LIS Symbol Reference Data File and the LIS Tick File described in the Reference Data Specification are no longer be accessible. See the [Tradedesk Update](#).

New CFE Contracts Being Added in December

Cboe Futures Exchange (CFE) is adding new contracts in December. For a full list of the new contracts, see the [Tradedesk Update](#).

Cboe Options Exchange SPX, VIX, MXEA and MXEF GTH LMM Solicitation

Cboe Options Exchange is accepting applications from interested Trading Permit Holders (TPHs) for the Lead Market-Maker (LMM) role in the Global Trading Hours (GTH) session for SPX options (including SPX weekly options (SPXW)), VIX options (including VIX weekly options (VIXW)) and MXEA and MXEF options. Interested parties must submit application materials no later than 4:00 pm ET on **Wednesday, December 16** to Cboe Membership Service.

See the Tradedesk Updates for the LMM obligations and incentive program for [SPX options](#), [VIX options](#) and [MXEA and MXEF options](#), respectively

CFE Trading Permit Program Extension

The term of each CFE trading permit that is issued and outstanding at the end of 2020 will be automatically extended until **Friday, December 31, 2021**, pending regulatory review. See the [Tradedesk Update](#).

Holiday Trading Schedule for Christmas and New Year's Day

Cboe [U.S. Equities and Options Exchanges](#) will close early on **Thursday, December 24**, and will be closed on **Friday, December 25**, and **Friday, January 1, 2021**, in observance of the Christmas and New Year's holidays. Normal trading will resume on **Monday, January 4**.

Cboe Futures Exchange (CFE) trading hours for the Christmas holiday can be found [here](#).

Impact of Christmas and New Year's Day Holiday Closures on Weekly VIX Derivatives

The settlement process for weekly VIX options (VIXW) and VX futures (VX47 and VX48) that expired **Tuesday, November 24** and **Tuesday, December 1**, respectively, were adjusted because the constituent S&P 500 Index options used to calculate the settlement value will be closed for trading on **Friday, December 25** and **Friday, January 1, 2021**. See the [Tradedesk Update](#).

VWAP Calculation for VX Futures Daily Settlement Prices

Effective **Monday, January 25, 2021**, CFE plans to begin using a volume weighted average price (VWAP) calculation to determine the daily settlement prices (DSPs) for standard-sized VX futures, *subject to regulatory review*. See the [Tradedesk Update](#).

SendTime Field to be Required on All Options BOE Purge or Cancel Messages for CAT Compliance

Effective **Friday, January 29, 2021**, all Cboe-affiliated Options Exchanges will require the *SendTime* input field for Cancel Order and Purge Orders BOE messages. Any Cancel Order and Purge Orders BOE message with a zero value for *SendTime* will be rejected. Testing is available in the BZX, Cboe, C2 and EDGX certification environments. See the [Tradedesk Update](#).

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

Ed Tilly
TillyE@Cboe.com

Chris Isaacson
Chris@Cboe.com