

Mini VIX Futures Contracts Coming in 2020



Cboe VIX futures provide market participants with opportunities to trade their view of the future direction of the expected volatility of the S&P 500® Index. This contract may also present opportunities to manage risk, generate alpha or diversify a portfolio. With a \$100 multiplier, Mini VIX futures are structured like the standard VIX futures contract but at 1/10th the size. For more information, or to subscribe to updates, click [here](#).

Reminder - BOE Quoting Interface Restriction

Effective today, **Friday, July 10**, BZX Options, Cboe Options (C1), C2, and EDGX Options Exchanges are now restricting usage of the BOE Quoting Interface to Market Makers only. In addition, quotes with zero value *SendTime* are also now rejected. See the [Tradedesk Update](#).

Cboe One Enhancement Effective Today

In addition to the information currently provided in the Cboe One Feed, effective today, **Friday, July 10**, the primary listing market's official opening and closing price for all listed equity securities will be included on a delayed basis. This information will supplement the existing Cboe One opening and closing price information included in the feed by providing the official prices disseminated by the primary listing market. See the [Tradedesk Update](#).

Contra Party Additional Client Information

Effective **Friday, July 24**, C1 will add a new optional FIX protocol instruction intended to provide additional client information by Contra party on two-sided auction orders. See the [Tradedesk Update](#).

Quoting Interface and Risk Reset Functionality

[As previously announced](#), CFE introduced new Quoting Interface functionality using the existing Binary Order Entry (BOE) protocol for CFE Trade at Settlement (TAS) contracts effective May 3, for business date May 4. The Quoting Interface will be available for all CFE contracts, including non-TAS contracts, effective **Sunday, July 26**, for business date **Monday, July 27**. See the [Tradedesk Update](#).

Cboe Reports Trading Volume for June 2020

	June 2020	June 2019	% Chg
Options ADV (contracts)	10.65M	7.10M	+49.9%
Futures ADV (contracts)	0.18M	0.21M	-11.1%
U.S. Equities ADV (matched shares)	2.02B	1.10B	+83.3%
European Equities ADNV (€)	€7.13B	€7.87B	-9.4%
Global FX Matched ADNV (\$)	\$34.62B	\$33.08B	+4.7%

On **Monday, July 6**, Cboe Global Markets reported June 2020 trading volume. For a full recap of volume highlights for the month, see the [press release](#).

Cboe Silexx Enhancements

Cboe Silexx, a world-class, order execution management system (OEMS), recently released the following enhancements: [Cboe Hanweck Implied Volatility and Greeks feed](#), Trade Drop Copy, Trade Confirms Window, Average Price Summary, additional customizable features and more. For details, click [here](#).

Cboe LiveVol Pro - One Month No Platform Fees

Cboe LiveVol Pro is a web-based platform that provides a quick way to analyze trading activity and identify opportunities. LiveVol Pro is waiving platform fees for one month for the first 100 new subscribers through **Friday, July 31**. For more information, click [here](#).

Trading Floor Disinfecting and Deep Cleaning

[Stringent health and safety protocols](#) are in place for the well-being of the trading floor community, which includes Cboe associates and trading permit holders (TPHs). All individuals on the Cboe trading floor are also required to comply with new standards of conduct related to COVID-19. As a reminder, disinfecting and deep cleaning of the trading floor will occur on a daily basis. See the [Tradedesk Update](#).

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

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