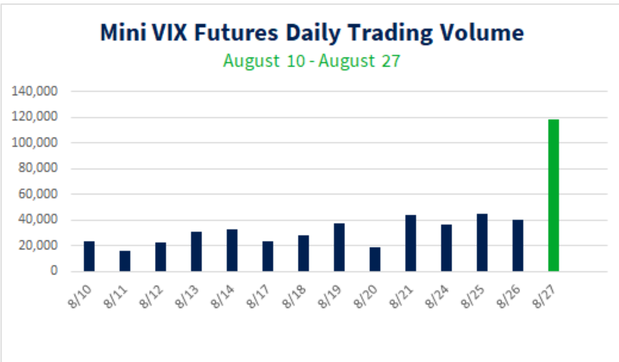
Cboe Global Markets

Trader E-News

August 28, 2020

Mini VIX Futures Daily Volume Surpasses 100,000 Contracts for First Time

Yesterday, **Thursday, August 27**, daily trading in Mini Cboe Volatility Index (Mini VIX) futures reached 117,814 contracts traded, surpassing the 100,000-contract mark for the first time. Through the first 14 trading days since launching on August 9, total volume has exceeded 521,000 contracts with an ADV of 37,000 contracts. There continues to be broad participation from a diverse mix of market participants, including growing interest with retail brokers. Market quality during both regular trading hours and global trading hours remains strong. See the **press release** or Mini VIX futures **website** for additional details.



Cboe DR Data Center Migration

This month, the Disaster Recovery (DR) environment for C2 Options Exchange will be relocated from 400 S. LaSalle Street in Chicago to 350 Cermak Road in Chicago, joining Cboe's other equities and options DR platforms. For this weekend's testing opportunity, see the **Tradedesk Update**.

Updates to Futures Symbol Reference Files

On **Monday, August 31**, CFE will add a new "Contract Date" column to both the simple and the complex CFE Symbol Reference Files. See the **Tradedesk Update**.

Trading Schedule for Labor Day Holiday

Cboe **U.S. equities and options exchanges** will be closed on **Monday, September 7**, in observance of Labor Day. Normal trading will resume on **Tuesday, September 8**. CFE trading hours for the holiday can be found **here**.

Additional Destination PAR ID Information

On **Wednesday, September 9**, the *FloorDestination* field will only be echoed back on the Order Acknowledgement and Order Restated messages when an order is routed to the floor. This new functionality will not be applied to orders that are manually routed. See the **Tradedesk Update**.

Cboe Introduces FLEX Delta Adjusted at Close

Effective **Monday, September 14**, 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, pending regulatory review. See the **Tradedesk Update**.

Cboe Options FLEX Micro Options Update

On **Friday, September 18**, Cboe Options Exchange will introduce FLEX Micro Options on the indices listed in this **Tradedesk Update**, pending regulatory review. Testing is now available in the Cboe certification environment.

Cboe to List S&P 500 ESG Index Options

Effective **Monday, September 21**, Cboe Options Exchange will begin listing S&P 500 Environmental, Social and Governance (ESG) Index options, subject to regulatory review. Cboe S&P 500 ESG Index options provide representation of companies meeting S&P DJI's ESG factors, while offering investors a risk-return profile similar to that of the S&P 500® Index. Cboe Silexx will also support S&P 500 ESG Index options on the effective date. Testing is now available in the C1 certification environment. For more information, see the **Tradedesk Update** or **press release**.

Purge Notification Over Order Entry Ports

Effective **Friday, September 25**, Cboe, BZX, C2 and EDGX Options Exchanges will add the Purge Notification message on order entry ports for both FIX and BOE protocols. Testing is now available. See the **Tradedesk Update**.

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

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