

Mini VIX Futures Remain Strong Well After Debut

Mini Cboe Volatility Index (Mini VIX) futures total volume has exceeded more than 735,000 contracts with an ADV of nearly 46,000 contracts since launch on Sunday, August 9. On Thursday, August 27, daily trading in Mini VIX futures reached 117,814 contracts, surpassing the 100,000-contract mark for the first time. Market quality during both regular trading hours and global trading hours remains strong. For additional details, see the Mini VIX futures [website](#).

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

Cboe Options Virtual Trading Floor Environment

In the event the Cboe Options Trading Floor located at 400 South LaSalle becomes inoperable, the Cboe Options Virtual Trading Floor (VTF) will be used, pending regulatory approval. See the [Tradedesk Update](#).

Update to Certain Message Lengths in Historical Options Multicast PITCH Feed Files

Effective **Tuesday, September 8**, Cboe will correct an issue where historical Options Multicast PITCH files are reporting a message length one byte too short for any message containing the *Trade Condition* field. See the [Tradedesk Update](#).

New CFE Products Being Added in September 2020

CFE will add new contracts, listed [here](#), in September 2020. Please note, CFE is updating the scheduled listing of 1-Month AMERIBOR (AMB1) futures contracts so that 24 active AMB1 futures contracts are listed for trading during any given time period.

Additional Destination PAR ID Information

Effective **Wednesday, September 9**, for Cboe Options, 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 Reports Trading Volume for August 2020

	August 2020	August 2019	% Chg
Options ADV (contracts)	9.59M	8.46M	+13.9%
Futures ADV (contracts)	0.18M	0.36M	-50.9%
U.S. Equities ADV (matched shares)	1.37B	1.27B	+7.4%
Canadian Equities ADV (matched shares)	40.48M	N/A	N/A
European Equities ADNV (€)	€4.95B	€6.68B	-25.9%
Global FX Matched ADNV (\$)	\$28.70B	\$33.09B	-13.3%

On **Thursday, September 3**, Cboe reported August 2020 trading volume. For a full recap of volume highlights for the month, see the [press release](#).

Market-Wide Circuit Breaker Testing Opportunity

On **Saturday, September 12**, in coordination with other market participants, Cboe exchanges will conduct a full-date test of all three Market-Wide Circuit Breaker (MWCB) breach levels, including a simulated next day 9:30 a.m. ET opening. See the [Tradedesk Update](#).

Cboe to List S&P 500 ESG Index Options

Effective **Monday, September 21**, subject to regulatory review, Cboe Options Exchange will begin listing S&P 500 Environmental, Social and Governance (ESG) Index options. Testing is now available in the C1 certification environment. See the [Tradedesk Update](#).

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](#).

Open-Close Data Files Now Available Intraday

Cboe Open-Close data files are now available intraday in 10-minute increments via [Cboe DataShop](#). The intraday files include trade prices, in addition to summary volume data, and are available as a subscription or as historical downloads for all Cboe U.S. Options Exchanges.

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

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