

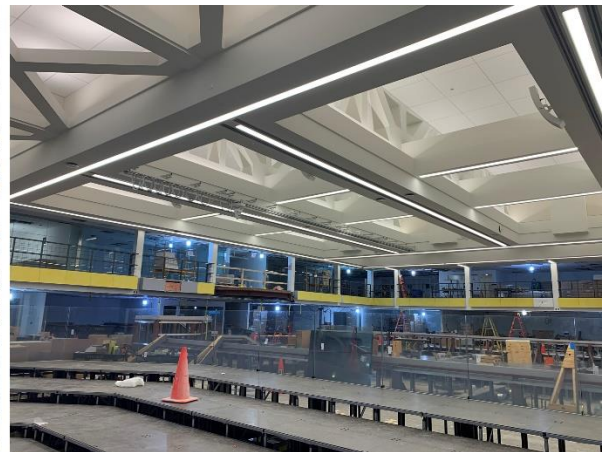
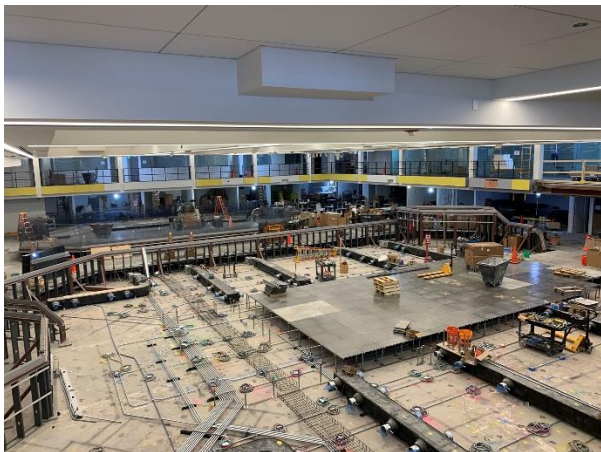
## Cboe Options Trading Floor Migration

The new Cboe Options Exchange trading floor in Chicago is planned to open in mid- to late Q2 2022, contingent upon completion of construction. Cboe anticipates testing opportunities and weekend tests to occur during the timeframes listed below. Please note the highlighted is revised from an incorrect date in the **October 8** issue of Trader E-News.

Date	Milestone
November 1	Firms may start placing orders for booths, Cloud9 phones, network cross connects, and meet me room cabinet space
<b>Mid December 2021</b>	Cboe begins activating network cross connects
December	Construction completion of new trading floor
December – Late Q1 2022	Functional testing on the new trading floor
Q1 2022	Simulated trading sessions on scheduled weekends
Q2 2022	Migration to new trading floor

Refer to the [Tradedesk Update](#) for details on select trading floor technology highlights, including booth and trading kiosks, Cloud9 voice communications and network connectivity.

See the [video update](#) and watch for new photos in Trader E-News each week throughout the buildout.



## Quarterly Rebalance of Options Class Tiers

Cboe Options Exchange rebalances the options class appointment cost tiers every quarter. The rebalancing using third-quarter data takes effect **Monday, November 1**.

See the [Tradedesk Update](#).

## Consolidated Audit Trail “on Behalf of Reporting” Expanded in Preparation for CAT Phase 2D

Cboe Options Exchange and Cboe Silexx intend to expand the offering of Consolidated Audit Trail (CAT)-formatted files to its Trading Permit Holders (TPHs) to include order events from Market Maker Trade Notifications (MMTNs), Clearing Editor, Trade Add Tool and Cboe Compression Service (CCS). CAT-formatted files are available for order events processed in Silexx and PAR. TPHs interested in these files need to execute a CAT Data Services Agreement with Cboe Silexx to allow authorization and direction of Cboe Silexx to compile CAT order event information from the relevant applications/platforms. The resulting files will then be available through the Cboe Member Portal. Steps required for TPHs to complete registration and onboarding with CAT, as well as to make elections regarding the two Cboe Silexx services, are listed in the latest Tradedesk notice.

See the [Tradedesk Update](#).

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## MATCHNow Platform Migration Weekend and Parallel Production Testing Opportunities

Cboe will host the first of five weekend tests on **Saturday, October 30**, in preparation for the MATCHNow trading platform migration on February 1, 2022, pending regulatory review. To further aide in client readiness, beginning **Monday, October 18**, Cboe plans to support live production testing with designated test symbols during standard trading hours Monday through Friday from 8:00 am to 4:00 pm ET.

See the [Tradedesk Update](#).

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## CFE Enhances Indicative Daily Settlement Price Dissemination

Effective **Sunday, October 17**, for business date **Monday, October 18**, Cboe Futures Exchange (CFE) will enable the dissemination of periodic Indicative Daily Settlement Prices (DSPs) on the CFE Multicast PITCH and Multicast TOP market data feeds for symbols with DSPs that are calculated using the Volume Weighted Average Price (VWAP) methodology.

The VWAP methodology is currently used to calculate the DSPs for VIX futures contracts. The new price data will be provided in addition to indicative daily settlement price data. Testing is currently available in the CFE certification environment.

See the [Tradedesk Update](#).

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## **CFE Announces New Open Interest Message on Multicast PITCH and TOP Market Data Feeds**

Also effective **Sunday, October 17**, for business date **Monday, October 18**, CFE will start sending a new message type, labeled *Open Interest*, over the CFE Multicast PITCH and TOP market data feeds at approximately 10:00 p.m. CT upon receipt of CFE open interest information from the OCC.

This new message will enable CFE to disseminate CFE open interest information as soon as it becomes available. Please note that dissemination of open interest data from Friday trading will not be disseminated until the following Sunday. Testing is currently available in the CFE certification environment.

See the [Tradedesk Update](#).

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## **Cboe Options Exchanges Add Support for Per-Matching Unit Acknowledgements of Multi-Unit Mass Cancels**

Effective **Monday, November 15**, all Cboe-affiliated U.S. options exchanges will add a new mass cancel Acknowledgement Style. The Acknowledgement Style will allow matching units impacted by a user mass cancel operation to receive mass cancel acknowledgement messages when requested for a multi-unit order cancellation. These cancellations can include S&P 500 Index mass cancels, purges across product spreads, cancellation by Extended Function Index Register (EFIR) or cancellation by *CustomGroupID*.

Upon the effective date, users supplying “1” as the second character in the existing *MassCancelInst* (FIX Tag 7700) field will be able to designate the new Acknowledgement Style through both Financial Information eXchange (FIX) and Binary Order Entry (BOE) protocols. Testing is currently available for FIX and BOE users in all options certification environments.

See the [Tradedesk Update](#).

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### ***Please Feel Free to Contact Us***

*We encourage your input on these and other exchange matters. You may email us at [TillyE@cboe.com](mailto:TillyE@cboe.com) and [Chris@cboe.com](mailto:Chris@cboe.com).*