
Cboe DataShop Introduces 13F Option Holders Data Subscription

Cboe DataShop's 13F Option Holders data subscription tracks quarterly position disclosures made by institutional investors, as required by the SEC. The files are curated daily to incorporate SEC updates and market data corrections. The available data is enhanced with secondary calculations, including percent of open interest by the filer and quarterly changes in positions. Learn more on [Cboe DataShop](#).

Cboe Options Launches AIM for SPX/SPXW During Regular Trading Hours, Additional AIM Enhancements

This week, Cboe Options Exchange introduced multiple enhancements related to support for AIM and Complex AIM (C-AIM) auctions in SPX and SPXW, activated during Regular Trading Hours (RTH).

Updates included maximum contract size for AIM and C-AIM auctions in SPX/SPXW during RTH, updated minimum price improvement on C-AIM executions in SPX/SPXW that include a combo portion, allowances for Market-Maker responses in AIM auctions in SPX/SPXW, and inclusion of the starting auction price (in SPX/SPXW only) in market data feed notifications. See the [Tradedesk Update](#) and the [press release](#).

CFE Good Friday Holiday Testing Opportunity

Beginning yesterday, **Thursday, February 25**, the Cboe Futures Exchange (CFE) certification trading environment was configured to observe a holiday trading session to provide additional opportunities for testing holiday schedule system behavior. The session is designed to mimic the modified trading hours associated with the 2021 Good Friday holiday, subject to regulatory review, in the certification environment. After the normal CFE certification environment restarted yesterday afternoon, the simulated holiday trading session will commence for **Monday, March 1**. See the [Tradedesk Update](#).

In addition, weekly VIX options and VX futures will have an expiration date of **Tuesday, March 2**. The final settlement process for weekly VIX options and the VX09 future will occur on Tuesday instead of Wednesday due to the Good Friday holiday closure on **Friday, April 2**. See the [Tradedesk Update](#).

CFE Closing Time Change for Expiring Corporate Bond Index Futures

Beginning this **Monday, March 1**, CFE will adjust the closing time for expiring corporate bond index futures on their final settlement date from 2:00 p.m. CT to 3:00 p.m. CT. The IBHY/March 2021 future and the IBIG/March 2021 future will be affected by this change. Trading hours for non-expiring IBHY and IBIG futures will remain unchanged. See the [Tradedesk Update](#).

Cboe to Launch Mini-Russell 2000 Index Options on March 1

Also beginning this **Monday, March 1**, Cboe Options Exchange will begin listing mini options on the Russell 2000 Index. Mini-Russell 2000 Index options (MRUT) will be based on 1/10th of the value of the Russell 2000 Index as reported by FTSE Russell. Cboe Silexx will also support Mini-Russell 2000 Index options on the effective date. Testing is currently available in the Cboe certification environment. See the [Tradedesk Update](#).

In addition, Cboe, C2 and BZX Options Exchanges will list Monday and Wednesday expiring Weekly options on the Russell 2000 Index (RUT). These expiring Weeklys will cease trading at 3:00 p.m. CT on their expiration dates, listed in the Tradedesk update. All non-expiring Monday and Wednesday RUT Weeklys will continue to trade until 3:15 p.m. CT. See the [Tradedesk Update](#).

Cboe Implements Final Phase of Market-Maker Account Validation Process

As previously announced, Cboe Membership Services enhanced its Market-Maker account validation process for BZX, Cboe, C2 and EDGX Options Exchanges to ensure proper registration with the OCC for use on the relevant exchange. Effective **Monday, March 1**, an automatic system will now enforce the validation requirement for registered Market-Maker accounts, and Membership Services will no longer manually validate or contact firms. Testing is currently available in the BZX, Cboe, C2 and EDGX Options certification environments. See the [Tradedesk Update](#).

Updated Process for Vacant SPX Market-Maker Trading Floor Spots

On **Monday, March 1**, Cboe Options Exchange will begin using the established long-term rotational order to fill SPX spots that become temporarily vacated by the assigned Trading Permit Holder (TPH) firm. On this date, only the long-term rotation will be used to determine all spot vacancies. If an SPX spot is temporarily vacant, the first firm in the rotation will be notified of the available spot and expected time frame that the spot will be available. New or existing Market-Maker TPH firms may notify the Cboe Options Exchange of their interest to be added to the 2021 rotation by contacting [membership services](#). See the [Tradedesk Update](#).

Cboe Options Exchange Trade Detail File and Trade Data Report Update to Support FLEX Delta Adjusted at Close Orders

Effective **Monday, March 8**, all Cboe Options Exchange Trade Detail Files downloaded from the Cboe customer web portal and issued monthly will contain four new fields populated with FLEX Delta Adjusted at Close (DAC) order information. The new fields are Price Type, Reference Price, Delta Value and Closing Price. Testing is available in the Cboe certification environment. This change aligns with identical field additions that will be made to the daily Trade Data Report. See the [Tradedesk Update](#).

Cboe EDGX Equities Exchange to Begin Trading at 4:00 a.m. ET

Effective **Monday, March 8**, pending regulatory review, Cboe EDGX Equities Exchange will begin accepting orders at 3:30 a.m. ET and will commence the Early Trading Session at 4:00 a.m. ET. On the effective date, members may request an update to the “Hold_Early_to_7am” port attribute if they do not wish for orders submitted prior to 7:00 a.m. ET and specified for the Early Trading Session to be automatically submitted to the exchange order book for processing at the new Early Trading Session start time of 4:00 a.m. ET. See the [Tradedesk Update](#).

Cboe Announces Forced Opening Mechanism for Non-Proprietary Classes in Wide Markets

Effective **Friday, March 12**, for EDGX Options Exchange, and **Monday, March 15**, for BZX, Cboe and C2 Options Exchanges, Cboe will modify the opening mechanism for non-proprietary classes to include a force open timer on simple orders. The timer will force series to open after a configurable period of waiting for a valid width composite market. Testing is currently available in the BZX, Cboe, C2 and EDGX options certification environments. See the [Tradedesk Update](#).

Cboe Options Introduces EFID Filter on Purge Ports

On **Wednesday, March 17**, the BZX, Cboe, C2 and EDGX Options Exchanges will enable Members and TPHs to filter purge requests by EFID. Members and TPHs may contact the Trade Desk to configure purge ports to allow purges for up to ten specified EFIDs.

If a purge port is configured with multiple EFIDs and a purge request is sent without any EFIDs specified, the purge will be applied only to the list of configured EFIDs. If a purge request specifies an EFID not included in the list of configured EFIDs, the purge request will be rejected. Testing is available in the BZX, Cboe, C2 and EDGX options certification environments. See the [Tradedesk Update](#).

Cboe Options Exchange Plans to Extend Global Trading Hours in Q4 2021

Cboe Options Exchange plans to extend its existing Global Trading Hours (GTH) session and introduce a 24x5 trading model in VIX and SPX options products in the fourth quarter of 2021, subject to regulatory review, and contingent upon completion of the OPRA Pillar migration in July.

There will be no changes to trading floor operations and the open outcry trading floor will remain open only for the RTH session. Additional information and technical specification updates will be announced in future Tradedesk notices. See the [Tradedesk Update](#).

Cboe Compression Forum Manager Migration to Cboe Compression Service

Effective **Monday, April 5**, the Cboe Compression Forum Manager (CFM) will migrate to a new technology platform, the Cboe Compression service (CCS). The initial release will provide the same match file service functionality as the CFM. TPHs that wish to use the new CCS should contact Membership Services. Testing is currently available in the Cboe certification environment. See the [Tradedesk Update](#).

Restricted Clearing Trading Permit Holder and Member OCC Number 733

Pursuant to Cboe Options Rule 5.10, C2 Options Rule 6.30 and EDGX and BZX Options Rule 21.12, Clearing TPHs and Clearing Members (CMs) may request the Exchange(s) restrict their OCC clearing number(s) from being used for give-up purposes by other TPHs or CMs by opting in to the list of restricted give-up firms on the exchange.

BofA Securities Inc. has restricted its OCC Clearing Number 733 effective **Sunday, May 9**. After that date, any CM or TPH not approved by BofA Securities Inc. will no longer be able to use OCC Number 733 as a give-up. See the Tradedesk Update for [Clearing Members](#) or [Trading Permit Holders](#).

CFE Announces BOEv3 Protocol Release and Weekend Testing Dates

CFE announced the release of version 3 for its Binary Order Entry (BOE) protocol, effective **Sunday, June 6**, subject to regulatory review. The BOEv3 protocol will offer fixed length messages, a single gateway per matching unit and enhanced determinism.

TPHs interested in using the updated protocol will be required to formally certify with the CFE Trade Desk and may begin to request BOEv3 ports in the certification environment starting on **Monday, April 5**. See the [Tradedesk Update](#).

Please Feel Free to Contact Us

We encourage your input on these and other exchange matters. You may email us at

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