

Trader E-News

December 16, 2022

Choe Europe Equities and Derivatives Trading Holiday Calendar 2022

The Cboe Europe Equities and Cboe Europe Derivatives exchanges will follow modified trading schedules for the upcoming Christmas Eve and New Year's Eve holidays. See the **Tradedesk Update** for more information.

Choe Equities Exchanges Introduce Match Trade Prevention for Affiliated Firms

Effective Thursday, **December 15**, all Cboe-affiliated US Equities Exchanges introduced support for match trade prevention (MTP) to prevent trades between affiliated Users maintaining individual Exchange memberships or Sponsored Participant relationships. See the **Tradedesk Update** for more information.

Cboe Options Change to Election of Stop Orders Queued for RTH Session

Effective Sunday, **December 18**, Cboe Options Exchange (C1) election behavior for stop/stop limit orders queued for the Regular Trading Hours (RTH) session will change. On the effective date, such orders will elect only based off RTH quotes and trades. See the **Tradedesk Update** for more information.

Choe Options Introduces FLEX DAC for Single-Name Options

Effective Monday, **December 19**, C1 plans to enable FLEX Delta-Adjusted at Close (DAC) orders in single-name equity options. DAC orders are limit orders for FLEX options that execute intraday and receive a delta-adjusted price based on the day's official closing price of the underlying security or index. See the **Tradedesk Update** for more information.

Choe Europe Equities Continuous Close and 3C Auction Time Changes

Effective Friday, **January 13, 2023**, Cboe Europe Equities will be changing the timings for the end of Continuous trading and the start of the Cboe Closing Cross (3C) for Prague, Warsaw and Budapest instruments to bring them into alignment with their respective primary markets of listing. See the **Tradedesk Update** for more information.

Schedule Update – New Launch Date for MATCHNow Cboe BIDS Canada Buy-Side Order Interaction Enhancements

Effective Tuesday, **January 17, 2023**, Cboe BIDS Canada will introduce the following new order interaction enhancements:

- Allow Firmed-Up Buy-Side Conditionals to Interact with all Firm Orders on MATCHNow
- Clean Up Feature
- Buy-Side Auto-Firm-Up Feature

See the **Tradedesk Update** for more information.

Choe Equities to Sunset MaxRemovePct Field from BOE Protocol

Effective Friday, **January 20, 2023**, on all Cboe-affiliated U.S. Equities Exchanges, support for the MaxRemovePct field will be removed from the BOE protocol. See the **Tradedesk Update** for more information.



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Cboe to Enhance Complex Multicast PITCH and TOP Feeds

Effective Sunday, **January 22, 2023**, C1 will introduce looping complex instrument definitions to feed server unit 35 Complex Multicast PITCH and TOP feeds. See the **Tradedesk Update** for more information.

Integration of Cboe Europe Data Agreements with Other Cboe Data Agreements

Effective Wednesday, **March 1, 2023,** to ease the administrative burden on Cboe customers, as well as to simplify the terms and conditions that govern the receipt of Cboe data, Cboe seeks to have recipients of data under the Cboe Europe Data Agreements and Other Data Agreements governed by a single unified Cboe Global Markets Global Data Agreement. See the **Tradedesk Update** for more information.

Please Feel Free to Contact Us

We encourage your input on these and other exchange matters. You may email us at **TillyE@cboe.com** and **Chris@cboe.com**.

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