Mandatory Weekend Virtual Trading Floor (VTF) Production Testing for Cboe Options Floor TPHs on November 11

Mandatory Virtual Trading Floor (VTF) production testing will be conducted on Saturday, November 11, from 7:30 a.m. to 12:00 p.m. CT for Floor Trading Permit Holders (TPHs) in the SPX, VIX, RUT and Multi-List trading crowds. Participating TPHs must do so from their off-site locations and not from the Cboe Trading Floor. See the Tradedesk Update for more information.

Quarterly Rebalance of Option Class Tiers Reminder – 3rd Quarter 2023

Pursuant to Cboe Options Rule 5.50(g)(1) and EDGX Options Fees Schedule, each exchange rebalances the option class appointment unit tiers. The effective date of the 3rd Quarter 2023 appointment weight rebalancing is Wednesday, November 1. See the Tradedesk Update for more information.

Cboe Options to Support GTH Electronic Trading of SPX/SPXW Non-Conforming Spreads

Effective November 20, Cboe Options Exchange will support electronic trading in SPX/SPXW non-conforming spreads during Global Trading Hours (GTH). See the Tradedesk Update for more information.

Cboe Europe Derivatives Weekend Dress Rehearsal #2 on October 28

Cboe Europe Derivatives (CEDX) Single Stock Options (SSO) will hold its second weekend dress rehearsal next Saturday, October 28. Participants will be able to connect to the CEDX production environment according to the schedule in the Tradedesk Update. The launch of single stock options is planned for November 6.

This week, CEDX announced it has secured the support of several key participants for the SSO launch, including ABN AMRO Clearing, All Options, Barak Market Making B.V, Goldman Sachs, Morgan Stanley, Susquehanna International Securities and Interactive Brokers. See the press release for additional information.

CEDX has also implemented updates to the Options Maximum Composite Widths and Opening Collar Widths. See the Tradedesk Update for more information.

Cboe Options to Allow Simultaneous Auctions for AIM/C-AIM Orders of All Sizes

Effective November 1 on Cboe EDGX Options Exchange and November 6 on Cboe Options Exchange, simultaneous Automated Improvement Mechanism (AIM) and Complex AIM (C-AIM) auctions for AIM/C-AIM orders of all sizes will be allowed. See the Tradedesk Update for more information.

Cboe Options Updates to Time Priority Behavior Following Order/Quote Modifications

Effective next Wednesday, October 25 on C2 Options Exchange and effective Monday, October 30 on BZX Options, Cboe Options and EDGX Options Exchanges, Cboe will implement changes relating to the priority treatment of no-change quotes, the treatment of requests to cancel nonexistent quotes and the priority treatment of order and quote modifications. See the Tradedesk Update for more information.
Cboe plans to perform switch hardware upgrades in the BYX Equities, BZX Equities, EDGA Equities, EDGX Equities, BZX Options, C2 Options and EDGX Options Exchange environments. See the Tradedesk Update for the deployment schedule, which begins on November 3, after close of business.

**CFE Announces Enhancements to Block/ECRP Trade Reporting Tool Relating to Derived Block Trades**

Effective December 11, Cboe Futures Exchange plans to allow for the reporting of Derived Block Trades in corporate bond index futures and to introduce a related supporting enhancement to the Block/ECRP Reporting Tool in the Cboe Customer Web Portal, subject to regulatory review. See the Tradedesk Update for more information.

**Cboe Equities Introduces Multiple Access Identifier Match Trade Prevention for Sponsored Participants**

Effective immediately, all Cboe-affiliated U.S. equities exchanges will support multiple access identifier Match Trade Prevention (MTP) for users who submit orders both directly to the exchange and as a sponsored participant through a sponsoring member. See the Tradedesk Update for more information.

**Cboe Europe Annual Disaster Recovery Test**

On November 25, Cboe Europe will be conducting its annual disaster recovery test for the Production BXE, CXE, DXE, TRF, SIS (Equities) and CEDX (Derivatives) environments. 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 dhowson@cboe.com and chris@cboe.com.

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