

SECURITIES AND EXCHANGE COMMISSION
(Release No. 34-95239; File No. SR-CboeBYX-2021-028)

July 11, 2022

Self-Regulatory Organizations; Cboe BYX Exchange, Inc.; Notice of Withdrawal of a Proposed Rule Change, as Modified by Amendment No. 1, to Introduce a New Data Product to be Known as the Short Volume Report

On November 22, 2021, Cboe BYX Exchange, Inc. (“Exchange”) filed with the Securities and Exchange Commission (“Commission”), pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (“Act”)¹ and Rule 19b-4 thereunder,² a proposed rule change to amend Exchange Rule 11.22(f) to introduce a new data product to be known as the Short Volume Report. The proposed rule change was published for comment in the Federal Register on December 7, 2021.³ On January 20, 2022, pursuant to Section 19(b)(2) of the Act,⁴ the Commission designated a longer period within which to approve the proposed rule change, disapprove the proposed rule change, or institute proceedings to determine whether to disapprove the proposed rule change.⁵ On March 7, 2022, the Commission instituted proceedings under Section 19(b)(2)(B) of the Act⁶ to determine whether to approve or disapprove the proposed rule

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

³ See Securities Exchange Act Release No. 93689 (December 1, 2021), 86 FR 69335. The comment letters received on the proposed rule change are available on the Commission’s website at: <https://www.sec.gov/comments/sr-cboebyx-2021-028/srcboebyx2021028.htm>.

⁴ 15 U.S.C. 78s(b)(2).

⁵ See Securities Exchange Act Release No. 94009, 87 FR 4098 (January 26, 2022). The Commission designated March 7, 2022, as the date by which it should approve, disapprove, or institute proceedings to determine whether to disapprove the proposed rule change.

⁶ 15 U.S.C. 78s(b)(2)(B).

change.⁷ On March 30, 2022, the Exchange filed Amendment No. 1 to the proposed rule change, which superseded the proposed rule change as originally filed.⁸ The proposed rule change, as modified by Amendment No. 1, was published for comment in the Federal Register on April 28, 2022.⁹ On June 3, 2022, the Commission extended the period for consideration of the proposed rule change to August 4, 2022.¹⁰ On June 28, 2022, the Exchange withdrew the proposed rule change, as modified by Amendment No. 1 (SR-CboeBYX-2021-028).

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.¹¹

J. Matthew DeLesDernier,
Assistant Secretary.

⁷ See Securities Exchange Act Release No. 94373, 87 FR 14060 (March 11, 2022).

⁸ Amendment No. 1 is available at <https://www.sec.gov/comments/sr-cboebyx-2021-028/srcboebyx2021028-20121765-273901.pdf>.

⁹ See Securities Exchange Act Release No. 94787 (April 22, 2022), 87 FR 25309.

¹⁰ See Securities Exchange Act Release No. 95035, 87 FR 35269 (June 9, 2022).

¹¹ 17 CFR 200.30-3(a)(12).