At the University of Nebraska at Omaha the Noyce Scholars have created a student-run set of Math Nights for local middle school students that we hold several times a year. The events have been very popular and tend to fill up quickly. The most successful math circles of late have taken the form of Escape Rooms - especially themed Escape Rooms. In Spring 2019, the Noyce Scholars hosted a Cold War themed Escape Room. The Scholars were able to successfully integrate a bit of history into their room while creating fun math-related puzzles for the middle -school-aged students to explore. We will share some of our best puzzles and discuss best practices that we have learned about how to run effective Math Nights and Themed Escape Rooms in which students engage in fun and meaningful mathematics. (Received September 13, 2019)