



## October 2018 S&P 500 Variance Futures Contract Number of Expected Returns and Initial Variance Strike

**Reference ID:** C2018060801

### Overview

Below are the number of expected returns and the initial variance strike for the October 2018 S&P 500 Variance (VA) futures contract that will be listed on June 18, 2018.

Symbol	Month / Year	Listing Date	Last Trading Day	Final Settlement Date	Number of expected returns <sup>1</sup>	Initial Variance Strike
VA/VAO	OCT 18	JUNE 18 18	OCT 18 18	OCT 19 18	87	232.25

<sup>1</sup> The number of expected returns is equal to the number of expected S&P 500 Index prices (referred to as  $N_e$  in the VA futures contract specifications) minus 1.

### Additional Information

Please contact the CFE Trade Desk at [cfetradedesk@cboe.com](mailto:cfetradedesk@cboe.com) and (312)786-8700 for additional information.

#### **CFE Trade Desk**

312.786.8700

[cfetradedesk@cboe.com](mailto:cfetradedesk@cboe.com)