September 2019 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 September 2019 S&P 500 Variance (VA) futures contract that will be listed on June 11, 2018.

Symbol	Month / Year	Listing Date	Last Trading Day	Final Settlement Date	Number of expected returns[1]	Initial Variance Strike
VA/VAO	SEP 19	JUN 11 18	SEP 19 19	SEP 20 19	323	318.61

[1] 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 and (312)786-8700 for additional information.

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