

CFE Information Circular IC17-003

Date: January 25, 2017

To: Trading Privilege Holders and Vendors

From: CFE Market Services Department

RE: New CFE Contracts Being Added in February 2017

Below are the new contracts that CBOE Futures Exchange, LLC (CFE) will be adding in February 2017. For each contract, the following information is provided: month/year or futures symbol, the listing date, the last trading day, and the final settlement date. If a contract trades during a portion of its final settlement date, a specific closing time is noted below. If no time is indicated below, trading in a contract on its last trading day ends at the close of regular trading hours for the contract.

Product	Cash Index	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
CBOE Volatility Index Futures (VX)	VIX	VX11	FEB 2 17	MAR 14 17 ¹ 8:00 am CT	MAR 14 17 ¹
		VX13	FEB 9 17	MAR 29 17 8:00 am CT	MAR 29 17
		VX/NOV 17	FEB 21 17	NOV 15 17 8:00 am CT	NOV 15 17
		VX14	FEB 23 17	APR 5 17 8:00 am CT	APR 5 17
CBOE Volatility Index Futures TAS Transactions (VXT)	VIX	VXT11	FEB 2 17	MAR 13 17 ²	MAR 14 17
		VXT13	FEB 9 17	MAR 28 17	MAR 29 17
		VXT/NOV 17	FEB 21 17	NOV 14 17	NOV 15 17
		VXT14	FEB 23 17	APR 4 17	APR 5 17
CBOE/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	TYVIX	JUN 17	FEB 27 17	JUN 21 17 2:00 pm CT	JUN 21 17
CBOE Russell 2000 Volatility Index Futures (VU)	RVX	JUN 17	FEB 21 17	JUN 20 17	JUN 21 17
S&P 500 Variance Futures (VA)	VA	* No new VA/VAO contract will be added in February 2017.			
S&P 500 Variance Futures Stub (VAO)	VAO				

¹ The last trading day and final settlement date for the VX11 expiration will be Tuesday, March 14, 2017 because trading in the S&P 500 Index (SPX) options that will be used to calculate the final settlement value for the VX11 expiration will be closed on Friday, April 14, 2017 for the Good Friday holiday.

² The last trading day for the VXT11 expiration will be on Monday, March 13, 2017. TAS transactions in an expiring VX futures contract are not permitted during the business day of its final settlement date. As a result, trading in VXT11 on Tuesday, March 14, 2017 is not permitted.

Product	Cash Index	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
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[Additional Information](#)

Please contact the CFE Trade Operations Desk at ehelpdesk@cboe.com and (877) 226-3773 for additional information.