

CFE Information Circular IC17-007

Date: February 27, 2017

To: Trading Privilege Holders and Vendors

From: CFE Market Services Department

RE: New CFE Contracts Being Added in March 2017

Below are the new contracts that CBOE Futures Exchange, LLC (CFE) will be adding in March 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	VX15	MAR 2 17	APR 12 17 8:00 am CT	APR 12 17
		VX17	MAR 9 17	APR 26 17 8:00 am CT	APR 26 17
		VX18	MAR 15 17 ¹	MAY 3 17 8:00 am CT	MAY 3 17
		VX/DEC 17	MAR 27 17	DEC 20 17 8:00 am CT	DEC 20 17
		VX19	MAR 30 17	MAY 10 17 8:00 am CT	MAY 10 17
CBOE Volatility Index Futures TAS Transactions (VXT)	VIX	VXT15	MAR 2 17	APR 11 17	APR 12 17
		VXT17	MAR 9 17	APR 25 17	APR 26 17
		VXT18	MAR 15 17 ¹	MAY 2 17	MAY 3 17
		VXT/DEC 17	MAR 27 17	DEC 19 17	DEC 20 17
		VXT19	MAR 30 17	MAY 9 17	MAY 10 17
CBOE/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	TYVIX	JUL 17	MAR 27 17	JUL 26 17 2:00 pm CT	JUL 26 17
CBOE Russell 2000 Volatility Index Futures (VU)	RVX	JUL 17	MAR 27 17	JUL 18 17	JUL 19 17
S&P 500 Variance	VA	JUL 17	MAR 20 17	JUL 20 17	JUL 21 17

¹ CFE typically lists new VX/VXT contracts on the day after the final settlement date for the VX/VXT contract expiring in a given week (usually a Thursday). The final settlement date for VX11/VXT11 contract expiring during third week in March 2017 will be on Tuesday, March 14, 2017. This is because trading in the S&P 500 Index (SPX) options that will be used to calculate the final settlement value for the VX11/VXT11 expiration will be closed on Friday, April 14, 2017 for the Good Friday holiday. As a result the listing date for the VX18/VXT18 contract will be Wednesday, March 15, 2017.

Product	Cash Index	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
Futures (VA)		MAR 18	MAR 20 17	MAR 15 18	MAR 16 18
S&P 500 Variance Futures Stub (VAO)	VAO	JUL 17	MAR 20 17	JUL 20 17	JUL 21 17
		MAR 18	MAR 20 17	MAR 15 18	MAR 16 18

Additional Information

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