

CBOE Information Circular IC17-025
CFE Information Circular IC17-021

Date: June 7, 2017

To: CBOE Volatility Index (VIX) Market Participants

From: Research and Product Development Department

RE: Corrected Final Settlement Value for June 7, 2017 VIX Options and VIX Futures (VX23)

As the calculator of the VIX Index, Chicago Board Options Exchange, Incorporated (CBOE) has published a corrected final settlement value for the June 7, 2017 VIX option and VIX futures contracts (VX23). The previous final settlement value that was published was 10.24 and the correct final settlement value is 10.21. Market participants are advised to disregard the 10.24 value that was disseminated.

Settlement of expired June 7, 2017 VIX options and VIX futures (VX23) will be made based on the correct final settlement value of 10.21.

Additional Information:

Please contact Bill Speth at spethw@cboe.com or (312) 786-7141 or Dennis O'Callahan at ocallahd@cboe.com or (312) 786-7508 for any questions regarding this circular.