

CFE Information Circular IC17-024

Date: June 20, 2017

To: Trading Privilege Holders and Vendors

From: CFE Market Services Department

RE: New CFE Contracts Being Added in July 2017

Below are the new contracts that CBOE Futures Exchange, LLC (CFE) will be adding in July 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	VX34	JUL 6 17	AUG 23 17 8:00 am CT	AUG 23 17
		VX35	JUL 13 17	AUG 30 17 8:00 am CT	AUG 30 17
		VX/APR 18	JUL 24 17	APR 18 18 8:00 am CT	APR 18 18
		VX36	JUL 27 17	SEP 6 17 8:00 am CT	SEP 6 17
CBOE Volatility Index Futures TAS Transactions (VXT)	VIX	VXT34	JUL 6 17	AUG 22 17	AUG 23 17
		VXT35	JUL 13 17	AUG 29 17	AUG 30 17
		VXT/APR 18	JUL 24 17	APR 17 18	APR 18 18
		VXT36	JUL 27 17	SEP 5 17	SEP 6 17
CBOE/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	TYVIX	NOV 17	JUL 31 17	NOV 22 17 2:00 pm CT	NOV 22 17
CBOE Russell 2000 Volatility Index Futures (VU)	RVX	NOV 17	JUL 24 17	NOV 14 17	NOV 15 17
S&P 500 Variance Futures (VA)	VA	NOV 17	JUL 24 17	NOV 16 17	NOV 17 17
S&P 500 Variance Futures Stub Transactions (VAO)	VAO	NOV 17	JUL 24 17	NOV 16 17	NOV 17 17

Additional Information

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