

## **CFE Information Circular IC17-039**

**Date: October 18, 2017** 

Γο: Trading Privilege Holders and Vendors

From: CFE Market Services Department

RE: New CFE Contracts Being Added in November 2017

Below are the new contracts that CBOE Futures Exchange, LLC (CFE) will be adding in November 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	VX50	NOV 2 17	DEC 13 17 8:00 am CT	DEC 13 17
		VX52	NOV 9 17	DEC 27 17 8:00 am CT	DEC 27 17
		VX/AUG 18	NOV 20 17	AUG 22 18 8:00 am CT	AUG 22 18
		VX01	NOV 24 17	JAN 3 18 8:00 am CT	JAN 3 18
		VX02	NOV 30 17	JAN 10 18 8:00 am CT	JAN 10 18
CBOE Volatility Index Futures TAS Transactions (VXT)	VIX	VXT50	NOV 2 17	DEC 12 17	DEC 13 17
		VXT52	NOV 9 17	DEC 26 17	DEC 27 17
		VXT/AUG 18	NOV 20 17	AUG 21 18	AUG 22 18
		VXT01	NOV 24 17	JAN 2 18	JAN 3 18
		VXT02	NOV 30 17	JAN 9 18	JAN 10 18
CBOE/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	TYVIX	MAR 18	NOV 27 17	MAR 21 18 2:00 pm CT	MAR 21 18
CBOE Russell 2000 Volatility Index Futures (VU)	RVX	MAR 18	NOV 20 17	MAR 20 18	MAR 21 18
S&P 500 Variance Futures (VA)	VA				
S&P 500 Variance Futures Stub Transactions (VAO)	VAO	*No new VA/VAO contract will be added in November 2017.			



## **Additional Information**

Please contact the CFE Trade Operations Desk at <a href="mailto:ehelpdesk@cboe.com">ehelpdesk@cboe.com</a> and (877) 226-3773 for additional information.