



# TRADER E-NEWS

Information Circular IC12-014

March 9, 2012

## 28<sup>th</sup> ANNUAL RISK MANAGEMENT CONFERENCE

- ▶ CBOE will be hosting the 28<sup>th</sup> Annual Risk Management Conference this Sunday through Tuesday in Bonita Springs, Florida. Nearly 300 financial professionals are expected to attend this year. Featured speakers at the event will include P.J. O'Rourke, political satirist, journalist and writer; Krag "Buzz" Gregory, Equity Derivatives Strategist, Goldman Sachs; Tobias Levkovich, Chief U.S. Strategist, Citigroup; and Bill Brodsky, Chairman and CEO, CBOE Holdings.
- ▶ Beginning Sunday afternoon, you can follow the conference as it's happening by going to the "Live from RMC" micro page at [www.cboe.com/rmclive](http://www.cboe.com/rmclive). This social media hub will contain blogs, videos, photos and a twitter stream from the event. You can also follow the Risk Management Conference directly via Twitter by searching #CBOERMCMC.

## VIX FUTURES OPEN INTEREST RECORD

- ▶ Open interest in VIX futures at CFE reached a new all-time high this week. On Monday, March 5, open interest hit 282,314 contracts, which topped the previous record of 256,870 contracts set two trading days earlier on Thursday, March 1. Prior to these two records, the previous high in VIX futures open interest was 253,319 contracts on June 15, 2011.
- ▶ See the press release at <http://ir.cboe.com/releases.cfm>.

## PRODUCT NEWS

### VXEWZ Options

- ▶ On Tuesday, March 6, CBOE launched options on the CBOE Brazil ETF Volatility Index (ticker: VXEWZ). Group One Trading is the DPM for VXEWZ options.
- ▶ For more information, including a product description and margin and net capital requirements, refer to Regulatory Circular RG12-043 at <http://www.cboe.com/aboutCBOE/legal/crclReg.aspx>.

### New Volatility Products

- ▶ At CBOE's press breakfast at next week's Futures Industry Association conference, CBOE will make an announcement regarding two new volatility products. Watch for details Wednesday morning.

- ▶ We encourage your input on these and other exchange matters. Please feel free to contact us directly with your comments.

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