

CBOE Information Circular IC17-007
CFE Information Circular IC17-005

Date: February 15, 2017

To: CBOE Volatility Index (VIX) Market Participants

From: Research and Product Development Department

RE: Corrected Final Settlement Value for February 15, 2017 VIX Options and VIX (VX) Futures

As the calculator of the VIX Index, Chicago Board Options Exchange, Incorporated (CBOE) has published a corrected final settlement value for the February 15, 2017 VIX option and VIX (VX) futures contracts. The previous final settlement value that was published was 12.25 and the correct final settlement value is 12.26. Market participants are advised to disregard the 12.25 value that was disseminated.

Settlement of expired February 15, 2017 VIX options and VX futures will be made based on the correct final settlement value of 12.26.

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.