

Cboe Options Information Circular IC17-061 CFE Information Circular IC17-050

Date: November 22, 2017

To: Cboe Volatility Index (VIX) Market Participants

From: Research and Product Development Department

RE: Corrected Final Settlement Value for November 22 VIX Options and VIX Futures (VX47)

As the calculator of the VIX Index, Cboe Exchange, Inc. has published a corrected final settlement value for the November 22, 2017 VIX option and VIX futures contracts (VX47). The previous final settlement value that was published was 9.73 and the correct final settlement value is 9.74. Market participants are advised to disregard the 9.73 value that was disseminated.

Settlement of expired November 22, 2017 VIX options and VIX futures (VX47) will be made based on the correct final settlement value of 9.74.

Additional Information

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