

CFE Information Circular IC17-011

Date: March 20, 2017
To: Trading Privilege Holders and Vendors
From: CFE Market Services Department
RE: Modified Trading Hours for Good Friday Holiday

This circular sets forth the modified trading hours for CBOE Volatility Index (VX) futures and all other CFE products for the Good Friday holiday. All times referenced in this circular are Chicago time.

Trading Schedule for Thursday, April 13, 2017

Trading in all CFE products will close at 3:15 p.m. on Thursday, April 13, 2017.

The trading hours for all Trade at Settlement (TAS) transactions in VX futures (VXT) will end at 3:13 p.m. on April 13, 2017.

Block Trades must be fully reported by no later than 10 minutes after the transaction is agreed upon, and Exchange of Contract for Related Position (ECRP) transactions must be fully reported by no later than 30 minutes after the transaction is agreed upon.

Additionally, TAS Block Trades and TAS ECRP transactions must be fully reported by no later than 3:13 p.m. on April 13, 2017, and Non-TAS Block Trades and Non-TAS ECRP transactions must be reported to CFE by no later than 3:30 p.m. on April 13, 2017.

All Block Trades and ECRP transactions reported on April 13, 2017 will be submitted for clearing as April 13, 2017 transactions.

There will be no extended trading hours for VX futures on Thursday, April 13, 2017 after the close of trading at 3:15 p.m.

Good Friday Holiday Schedule for Friday, April 14, 2017

Trading will be closed for all CFE products on Friday, April 14, 2017.

No Block Trades or ECRP transactions may occur in CFE products on April 14, 2017.

Resumption of Normal Trading Schedule on Sunday, April 16, 2017

CFE will have a normal trading schedule on Sunday, April 16, 2017. CFE will reopen following the Good Friday holiday at 5:00 p.m. on April 16, 2017 with the regularly scheduled start of extended trading hours for VX futures.

Additional Information

Please contact the CFE Help Desk at ehelpdesk@cboe.com or (877) 226-3773 or Systems Operations at (312) 786-7642 for additional information.