

**CFE Information Circular IC17-014**

**Date:** April 19, 2017  
**To:** Trading Privilege Holders and Vendors  
**From:** CFE Market Services Department  
**RE:** New CFE Contracts Being Added in May 2017

Below are the new contracts that CBOE Futures Exchange, LLC (CFE) will be adding in May 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	VX24	MAY 4 17	JUN 14 17 8:00 am CT	JUN 14 17
		VX26	MAY 11 17	JUN 28 17 8:00 am CT	JUN 28 17
		VX/FEB 18	MAY 22 17	FEB 14 18 8:00 am CT	FEB 14 18
		VX27	MAY 25 17	JUL 5 17 8:00 am CT	JUL 5 17
CBOE Volatility Index Futures TAS Transactions (VXT)	VIX	VXT24	MAY 4 17	JUN 13 17	JUN 14 17
		VXT26	MAY 11 17	JUN 27 17	JUN 28 17
		VXT/FEB 18	MAY 22 17	FEB 13 18	FEB 14 18
		VXT27	MAY 25 17	JUL 3 17 <sup>1</sup>	JUL 5 17
CBOE/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	TYVIX	SEP 17	MAY 30 17	SEP 27 17 2:00 pm CT	SEP 27 17
CBOE Russell 2000 Volatility Index Futures (VU)	RVX	SEP 17	MAY 22 17	SEP 19 17	SEP 20 17
S&P 500 Variance Futures (VA)	VA	* No new VA/VAO contract will be added in May 2017.			

<sup>1</sup> TAS transactions in an expiring VX futures contract are not permitted during the business day of its final settlement date. In this case, the business day of the final settlement date includes extended trading hours beginning on the afternoon of Monday, July 3, 2017 and extended and regular trading hours on July 4, 2017 and July 5, 2017 due to the Independence Day holiday on July 4, 2017. Therefore, the last trading day in VXT27 is on Monday, July 3, 2017.

Product	Cash Index	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
S&P 500 Variance Futures Stub (VAO)	VAO				

**[Additional Information](#)**

Please contact the CFE Trade Operations Desk at [ehelpdesk@cboe.com](mailto:ehelpdesk@cboe.com) and (877) 226-3773 for additional information.