

CFE Information Circular IC17-034

Date: September 19, 2017

To: Trading Privilege Holders and Vendors

From: CFE Market Services Department

RE: New CFE Contracts Being Added in October 2017

Below are the new contracts that CBOE Futures Exchange, LLC (CFE) will be adding in October 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	VX47	OCT 5 17	NOV 22 17 8:00 am CT	NOV 22 17
		VX48	OCT 12 17	NOV 29 17 8:00 am CT	NOV 29 17
		VX/JUL 18	OCT 23 17	JUL 18 18 8:00 am CT	JUL 18 18
		VX49	OCT 26 17	DEC 6 17 8:00 am CT	DEC 6 17
CBOE Volatility Index Futures TAS Transactions (VXT)	VIX	VXT47	OCT 5 17	NOV 21 17	NOV 22 17
		VXT48	OCT 12 17	NOV 28 17	NOV 29 17
		VXT/JUL 18	OCT 23 17	JUL 17 18	JUL 18 18
		VXT49	OCT 26 17	DEC 5 17	DEC 6 17
CBOE/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	TYVIX	FEB 18	OCT 30 17	FEB 21 18 2:00 pm CT	FEB 21 18
CBOE Russell 2000 Volatility Index Futures (VU)	RVX	FEB 18	OCT 23 17	FEB 13 18	FEB 14 18
S&P 500 Variance Futures (VA)	VA	FEB 18	OCT 23 17	FEB 15 18	FEB 16 18
S&P 500 Variance Futures Stub Transactions (VAO)	VAO	FEB 18	OCT 23 17	FEB 15 18	FEB 16 18

The CBOE logo consists of the letters "CBOE" in a bold, white, sans-serif font, set against a dark blue rectangular background.The words "FUTURES" and "EXCHANGE" are stacked vertically in a bold, blue, sans-serif font.

[Additional Information](#)

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