



New CFE Products Being Added in August 2019-Update

Reference ID: C2019082100

New Contract Details (UPDATED)

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in August 2019. Please note the associated month/year or futures symbol, listing date, last trading day, and final settlement date for each contract. **The AMW3/X9 expiring on November 21, 2019 will be added on Thursday, August 29, 2019.**

If a contract trades during only a portion of its final settlement date, a specific closing time is noted. If no time is indicated, trading in a contract on its last trading day ends at the close of regular trading hours for the contract.

| Product | Month/Year or Futures Symbol | Listing Date | Last Trading Day | Final Settlement Date |
|---|------------------------------|--------------|---------------------------|-----------------------|
| Cboe Volatility Index Futures (VX) | VX37 | AUG 1 19 | SEP 11 19 8:00 am CT | SEP 11 19 |
| | VX39 | AUG 8 19 | SEP 25 19 8:00 am CT | SEP 25 19 |
| | VX40 | AUG 15 19 | OCT 2 19 8:00 am CT | OCT 2 19 |
| | VX/MAY 20 | AUG 26 19 | MAY 20 20 8:00 am CT | MAY 20 20 |
| | VX41 | AUG 29 19 | OCT 9 19 8:00 am CT | OCT 9 19 |
| Cboe Volatility Index Futures TAS Transactions (VXT) | VXT37 | AUG 1 19 | SEP 10 19 | SEP 11 19 |
| | VXT39 | AUG 8 19 | SEP 24 19 | SEP 25 19 |
| | VXT40 | AUG 15 19 | OCT 1 19 | OCT 2 19 |
| | VXT/MAY 20 | AUG 26 19 | MAY 19 20 | MAY 20 20 |
| | VXT41 | AUG 29 19 | OCT 8 19 | OCT 9 19 |
| Cboe/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY) | VXTY/DEC 19 | AUG 26 19 | DEC 24 19 11:00 am CT* | DEC 24 19 |
| S&P 500 Variance Futures (VA) | VA/JAN 20 | AUG 19 19 | JAN 16 20 | JAN 17 20 |
| | VA/FEB 20 | AUG 19 19 | FEB 20 20 | FEB 21 20 |
| S&P 500 Variance Futures Stub Transactions (VAO) | VAO/JAN 20 | AUG 19 19 | JAN 16 20 | JAN 17 20 |
| | VAO/FEB 20 | AUG 19 19 | FEB 20 20 | FEB 21 20 |

| Product | Month/Year or Futures Symbol | Listing Date | Last Trading Day | Final Settlement Date |
|---|------------------------------|--------------|------------------------|-----------------------|
| Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY) | IBHY/DEC 19 | AUG 2 19 | DEC 2 19 2:00 pm CT | DEC 2 19 |
| Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT) | IBHYT/DEC 19 | AUG 2 19 | NOV 29 19 | DEC 2 19 |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG) | IBIG/DEC 19 | AUG 2 19 | DEC 2 19 2:00 pm CT | DEC 2 19 |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT) | IBIGT/DEC 19 | AUG 2 19 | NOV 29 19 | DEC 2 19 |
| Cboe 7-Day AMERIBOR Futures (AMW) | AMW3/Q9 | AUG 16 19 | AUG 21 19 | AUG 22 19 |
| | AMW4/Q9 | AUG 16 19 | AUG 28 19 | AUG 29 19 |
| | AMW1/U9 | AUG 16 19 | SEP 4 19 | SEP 5 19 |
| | AMW2/U9 | AUG 16 19 | SEP 11 19 | SEP 12 19 |
| | AMW3/U9 | AUG 16 19 | SEP 18 19 | SEP 19 19 |
| | AMW4/U9 | AUG 16 19 | SEP 25 19 | SEP 26 19 |
| | AMW1/V9 | AUG 16 19 | OCT 2 19 | OCT 3 19 |
| | AMW2/V9 | AUG 16 19 | OCT 9 19 | OCT 10 19 |
| | AMW3/V9 | AUG 16 19 | OCT 16 19 | OCT 17 19 |
| | AMW4/V9 | AUG 16 19 | OCT 23 19 | OCT 24 19 |
| | AMW5/V9 | AUG 16 19 | OCT 30 19 | OCT 31 19 |
| | AMW1/X9 | AUG 16 19 | NOV 6 19 | NOV 7 19 |
| | AMW2/X9 | AUG 22 19 | NOV 13 19 | NOV 14 19 |

| Product | Month/Year or Futures Symbol | Listing Date | Last Trading Day | Final Settlement Date |
|--------------------------------------|------------------------------|--------------|------------------|-----------------------|
| Cboe 7-Day AMERIBOR Futures (AMW) | AMW3/X9 | AUG 29 19 | NOV 20 19 | NOV 21 19 |
| Cboe 3-Month AMERIBOR Futures (AMB3) | AMB3/M9 | AUG 16 19 | SEP 17 19 | SEP 18 19 |
| | AMB3/U9 | AUG 16 19 | DEC 17 19 | DEC 18 19 |
| | AMB3/Z9 | AUG 16 19 | MAR 17 20 | MAR 18 20 |
| | AMB3/H0 | AUG 16 19 | JUN 16 20 | JUN 17 20 |

* The last trading day and final settlement date for the VXTY/DEC 19 contract will be one day earlier than normal on Tuesday, December 24, 2019 due to the Christmas holiday on Wednesday, December 25, 2019. Trading in the VXTY/DEC 19 contract will close early on Tuesday, December 24, 2019 at 11:00 a.m. CT.

Additional Information

Please contact the CFE Trade Desk for additional information. We appreciate your business and remain committed to powering your potential with Cboe products, technologies, and solutions.

CFE Trade Desk

312.786.8700

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