



Corrected - New CFE Products Being Added in January 2020

Reference ID: C2020012300

New Contract Details (Updated)

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in January 2020. Please note the associated month/year or futures symbol, listing date, last trading day, and final settlement date for each contract.

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.

The VX/DEC 20 and the VXT/DEC 20 contracts were included in the original notice and will not be listed until March 2020. A separate notice will be sent at a later date to indicate the exact Listing Date for these contracts.

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
Cboe Volatility Index Futures (VX)	VX06	JAN 02 20	FEB 12 20 8:00 am CT	FEB 12 20
	VX08	JAN 09 20	FEB 26 20 8:00 am CT	FEB 26 20
	VX09	JAN 16 20	MAR 4 20 8:00 am CT	MAR 4 20
	VX/DEC 20	JAN 27 20	DEC 16 20 8:00 am CT	DEC 16 20
	VX10	JAN 30 20	MAR 10 20* 8:00 am CT	MAR 10 20*
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT06	JAN 02 20	FEB 11 20	FEB 12 20
	VXT08	JAN 09 20	FEB 25 20	FEB 26 20
	VXT09	JAN 16 20	MAR 03 20	MAR 04 20
	VXT/DEC 20	JAN 27 20	DEC 15 20	DEC 16 20
	VXT10	JAN 30 20	MAR 09 20**	MAR 10 20**
Cboe/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	VXTY/MAY 20	JAN 27 20	MAY 27 20 2:00 pm CT	MAY 27 20
S&P 500 Variance Futures (VA)	VA/JUL 20	JAN 21 20	JUL 16 20	JUL 17 20

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/JUL 20	JAN 21 20	JUL 16 20	JUL 17 20
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/MAY 20	JAN 03 20	MAY 01 20 2:00 pm CT	MAY 01 20
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)	IBHYT/MAY 20	JAN 03 20	APR 30 20	MAY 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/MAY 20	JAN 03 20	MAY 01 20 2:00 pm CT	MAY 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/MAY 20	JAN 03 20	APR 30 20	MAY 01 20
Cboe 7-Day Ameribor Futures (AMW)	AMW1/K0	JAN 02 20	MAY 06 20	MAY 07 20
	AMW2/K0	JAN 09 20	MAY 13 20	MAY 14 20
	AMW3/K0	JAN 16 20	MAY 20 20	MAY 21 20
	AMW4/K0	JAN 23 20	MAY 27 20	MAY 28 20
	AMW1/M0	JAN 30 20	JUN 03 20	JUN 04 20
Cboe 3-Month Ameribor Futures (AMB3)	No New Contracts to be Added			

* The last trading day and final settlement date for the VX10/MAR 20 weekly expiration will be on Tuesday, March 10, 2020 because of the Good Friday holiday on Friday, April 10, 2020.

** The last trading day for the VXT10/MAR 20 weekly expiration will be on Monday, March 9, 2020. TAS transactions in an expiring VX futures contract are not permitted during the business day of its final settlement date. As a result, trading in VXT10/MAR 20 on Tuesday, March 10, 2020 is not permitted.

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

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