



New CFE Products Being Added in March 2020-Update

Reference ID: C2020032403

New Contract Details (UPDATED)

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in March 2020. Please note the associated month/year or futures symbol, listing date, last trading day, and final settlement date for each contract. As a result of the previously planned introduction of Cboe 1-Month AMERIBOR (AMB1) futures, CFE will not list any new Cboe 7-Day AMERIBOR (AMW) futures contracts in March 2020. CFE is postponing the launch date for trading in AMB1 futures which was previously scheduled for Sunday, March 29, 2020 at 5:00 p.m. CT for business date Monday, March 30, 2020. The new launch date will be communicated in a future notice.

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)	VX16	MAR 05 20	APR 22 20 8:00 am CT	APR 22 20
	VX17	MAR 11 20	APR 29 20 8:00 am CT	APR 29 20
	VX/DEC 20	MAR 23 20	DEC 16 20 8:00 am CT	DEC 16 20
	VX18	MAR 26 20	MAY 06 20 8:00 am CT	MAY 06 20
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT16	MAR 05 20	APR 21 20	APR 22 20
	VXT17	MAR 11 20	APR 28 20	APR 29 20
	VXT/DEC 20	MAR 23 20	DEC 15 20	DEC 16 20
	VXT18	MAR 26 20	MAY 05 20	MAY 06 20
Cboe/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	VXTY/JUL 20	MAR 30 20	JUL 22 20 2:00 pm CT	JUL 22 20
S&P 500 Variance Futures (VA)	VA	No New Contracts		

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
S&P 500 Variance Futures Stub Transactions (VAO)	VAO	No New Contracts		
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/JUL 20	MAR 03 20	JUL 01 20 2:00 pm CT	JUL 01 20
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)	IBHYT/JUL 20	MAR 03 20	JUN 30 20	JUL 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/JUL 20	MAR 03 20	JUL 01 20 2:00 pm CT	JUL 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/JUL 20	MAR 03 20	JUN 30 20	JUL 01 20
Cboe 7-Day Ameribor Futures (AMW)	No New Contracts			
Cboe One-Month Ameribor Futures (AMB1)	AMB1/J0	MAR 30 20	APR 30 20	MAY 01 20
	AMB1/K0	MAR 30 20	MAY 29 20	JUN 01 20
	AMB1/M0	MAR 30 20	JUN 30 20	JUL 01 20
	AMB1/N0	MAR 30 20	JUL 31 20	AUG 03 20
	AMB1/Q0	MAR 30 20	AUG 31 20	SEP 01 20
	AMB1/U0	MAR 30 20	SEP 30 20	OCT 01 20
	AMB1/V0	MAR 30 20	OCT 30 20	NOV 02 20
	AMB1/X0	MAR 30 20	NOV 30 20	DEC 01 20
	AMB1/Z0	MAR 30 20	DEC 31 20	JAN 04 21
	AMB1/F1	MAR 30 20	JAN 29 21	FEB 01 21
	AMB1/G1	MAR 30 20	FEB 26 21	MAR 01 21
	AMB1/H1	MAR 30 20	MAR 31 21	APR 01 21

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
Cboe 3-Month Ameribor Futures (AMB3)	AMB3/H1	MAR 18 20	JUN 15 21	JUN 16 21

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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