



New CFE Products Being Added in December 2019-Update

Reference ID: C2019120301

New Contract Details **(UPDATED)**

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in December 2019. Please note the associated month/year or futures symbol, listing date, last trading day, and final settlement date for each contract. CFE will list the VX-VXT/SEP 20, VX-VXT/OCT 20, and the VX-VXT/NOV 20 futures on the business date December 9, 2019. CFE will also list the VA/JAN 21 contract on December 23, 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)	VX02	DEC 05 19	JAN 15 20 8:00 am CT	JAN 15 20
	VX/SEP 20	DEC 09 19	SEP 16 20 8:00 am CT	SEP 16 20
	VX/OCT 20	DEC 09 19	OCT 21 20 8:00 am CT	OCT 21 20
	VX/NOV 20	DEC 09 19	NOV 18 20 8:00 am CT	NOV 18 20
	VX04	DEC 12 19	JAN 29 20 8:00 am CT	JAN 29 20
	VX05	DEC 26 19	FEB 05 20 8:00 am CT	FEB 05 20
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT02	DEC 05 19	JAN 14 20	JAN 15 20
	VXT/SEP 20	DEC 09 19	SEP 15 20	SEP 16 20
	VXT/OCT 20	DEC 09 19	OCT 20 20	OCT 21 20
	VXT/NOV 20	DEC 09 19	NOV 17 20	NOV 18 20
	VXT04	DEC 12 19	JAN 28 20	JAN 29 20
VXT05	DEC 26 19	FEB 04 20	FEB 05 20	
Cboe/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	VXTY/APR 20	DEC 30 19	APR 22 20 2:00 pm CT	APR 22 20
S&P 500 Variance Futures (VA)	VA/JAN 21	DEC 23 19	JAN 14 21	JAN 15 21

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
	VA/DEC 22	DEC 23 19	DEC 15 22	DEC 16 22
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/JAN 21	DEC 23 19	JAN 14 21	JAN 15 21
	VAO/DEC 22	DEC 23 19	DEC 15 22	DEC 16 22
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/APR 20	DEC 03 19	APR 01 20 2:00 pm CT	APR 01 20
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)	IBHYT/APR 20	DEC 03 19	MAR 31 20	APR 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/APR 20	DEC 03 19	APR 01 20 2:00 pm CT	APR 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/APR 20	DEC 03 19	MAR 31 20	APR 01 20
Cboe 7-Day Ameribor Futures (AMW)	AMW2/J0	DEC 05 19	APR 08 20	APR 09 20
	AMW3/J0	DEC 12 19	APR 15 20	APR 16 20
	AMW4/J0	DEC 19 19	APR 22 20	APR 23 20
	AMW5/J0	DEC 26 19	APR 29 20	APR 30 20
Cboe 3-Month Ameribor Futures (AMB3)	AMB3/Z0	DEC 18 19	MAR 16 21	MAR 17 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

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