



## New CFE Products Being Added in November 2019

Reference ID: C201901700

### New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC ("CFE") in November 2019. 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.

| Product                                                               | Month/Year or Futures Symbol | Listing Date           | Last Trading Day        | Final Settlement Date  |
|-----------------------------------------------------------------------|------------------------------|------------------------|-------------------------|------------------------|
| Cboe Volatility Index Futures (VX)                                    | VX52                         | NOV 07 19              | DEC 24 19<br>8:00 am CT | DEC 24 19 <sup>1</sup> |
|                                                                       | VX53                         | NOV 14 19              | DEC 31 19<br>8:00 am CT | DEC 31 19 <sup>2</sup> |
|                                                                       | VX/AUG 20                    | NOV 25 19              | AUG 19 20<br>8:00 am CT | AUG 19 20              |
|                                                                       | VX01                         | NOV 29 19 <sup>3</sup> | JAN 08 20<br>8:00 am CT | JAN 08 20              |
| Cboe Volatility Index Futures TAS Transactions (VXT)                  | VXT52                        | NOV 07 19              | DEC 23 19               | DEC 24 19              |
|                                                                       | VXT53                        | NOV 14 19              | DEC 30 19               | DEC 31 19              |
|                                                                       | VXT/AUG 20                   | NOV 25 19              | AUG 18 20               | AUG 19 20              |
|                                                                       | VXT01                        | NOV 29 19 <sup>3</sup> | JAN 07 20               | JAN 08 20              |
| Cboe/CBOT<br>10-Year Treasury Note<br>Volatility Index Futures (VXTY) | VXTY/MAR 20                  | DEC 2 19               | MAR 25 20<br>2:00 pm CT | MAR 25 20              |
| S&P 500 Variance Futures (VA)                                         | VA/MAY 20                    | NOV 18 19              | MAY 14 20               | MAY 15 20              |

<sup>1</sup> As a result of the Christmas Holiday, the final settlement date of the VX52 Future is Tuesday, December 24, 2019.

<sup>2</sup> As a result of the New Year's Holiday, the final settlement date of the VX53 Futures is Tuesday, December 31, 2019.

<sup>3</sup> Cboe will list the VX01 and VXT01 Weekly VX Futures on the business date Friday, November 29, 2019, following the Thanksgiving Day Holiday.

| Product                                                                                 | Month/Year<br>or Futures<br>Symbol | Listing Date | Last Trading<br>Day     | Final<br>Settlement<br>Date |
|-----------------------------------------------------------------------------------------|------------------------------------|--------------|-------------------------|-----------------------------|
| S&P 500 Variance Futures Stub Transactions (VAO)                                        | VAO/MAY 20                         | NOV 18 19    | MAY 14 20               | MAY 15 20                   |
| Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)                 | IBHY/MAR 20                        | NOV 04 19    | MAR 02 20<br>2:00 pm CT | MAR 02 20                   |
| Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)       | IBHYT/MAR 20                       | NOV 04 19    | FEB 28 20               | MAR 02 20                   |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)           | IBIG/MAR 20                        | NOV 04 19    | MAR 02 20<br>2:00 pm CT | MAR 02 20                   |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT) | IBIGT/MAR 20                       | NOV 04 19    | FEB 28 20               | MAR 02 20                   |
| Cboe 7-Day Ameribor Futures (AMW)                                                       | AMW2/H0                            | NOV 07 19    | MAR 11 20               | MAR 12 20                   |
|                                                                                         | AMW3/H0                            | NOV 14 19    | MAR 18 20               | MAR 19 20                   |
|                                                                                         | AMW4/H0                            | NOV 21 19    | MAR 25 20               | MAR 26 20                   |
|                                                                                         | AMW1/J0                            | NOV 29 19*   | APR 01 20               | APR 02 20                   |
| Cboe 3-Month Ameribor Futures (AMB3)                                                    | No New Contracts to be Added       |              |                         |                             |

## **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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