

New CFE Products Being Added in September 2019

Reference ID: C2019082101

New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC ("CFE") in September 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 additional Cboe 7-day AMERIBOR (AMW) futures contracts and an additional Cboe Three-Month AMERIBOR (AMB3) futures contract on September 5, 2019 in addition to the other AMW and AMB3 contract listings during September 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)	VX43	SEP 5 19	OCT 23 19 8:00 am CT	OCT 23 19
	VX44	SEP 12 19	OCT 30 19 8:00 am CT	OCT 30 19
	VX/JUN 20	SEP 23 19	JUN 17 20 8:00 am CT	JUN 17 20
	VX45	SEP 26 19	NOV 6 19 8:00 am CT	NOV 6 19
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT43	SEP 5 19	OCT 22 19	OCT 23 19
	VXT44	SEP 12 19	OCT 29 19	OCT 30 19
	VXT/JUN 20	SEP 23 19	JUN 16 20	JUN 17 20
	VXT45	SEP 26 19	NOV 5 19	NOV 6 19
Cboe/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	VXTY/JAN 20	SEP 30 19	JAN 22 20 2:00 pm CT	JAN 22 20
S&P 500 Variance Futures (VA)	VA/APR 20	SEP 23 19	APR 16 20	APR 17 20
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/APR 20	SEP 23 19	APR 16 20	APR 17 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/JAN 20	SEP 4 19	JAN 2 20 2:00 pm CT	JAN 2 20
Cboe [®] iBoxx [®] iShares [®] \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)	IBHYT/JAN 20	SEP 4 19	DEC 31 19	JAN 2 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/JAN 20	SEP 4 19	JAN 2 20 2:00 pm CT	JAN 2 20
Cboe [®] iBoxx [®] iShares [®] \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/JAN 20	SEP 4 19	DEC 31 19	JAN 2 20
Cboe 7-Day Ameribor Futures (AMW)	AMW4/X9	SEP 5 19	NOV 27 19	NOV 29 19
	AMW1/Z9	SEP 5 19	DEC 4 19	DEC 5 19
	AMW2/Z9	SEP 5 19	DEC 11 19	DEC 12 19
	AMW3/Z9	SEP 5 19	DEC 18 19	DEC 19 19
	AMW4/Z9	SEP 5 19	DEC 24 19	DEC 26 19
	AMW1/F0	SEP 5 19	DEC 31 19	JAN 2 20
	AMW2/F0	SEP 5 19	JAN 8 20	JAN 9 20
	AMW3/F0	SEP 12 19	JAN 15 20	JAN 16 20
	AMW4/F0	SEP 19 19	JAN 22 20	JAN 23 20
	AMW5/F0	SEP 26 19	JAN 29 20	JAN 30 20
Cboe 3-Month Ameribor Futures (AMB3)	AMB3/M0	SEP 5 19	SEP 15 20	SEP 16 20
	AMB3/U0	SEP 18 19	DEC 15 20	DEC 16 20

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.

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