



New CFE Products Being Added in September 2019-Update

Reference ID: C2019092504

New Contract Details (UPDATED)

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 the VA/OCT 20 and VA/NOV 20 on September 27, 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/OCT 20 | SEP 27 19 | OCT 15 20 | OCT 16 20 |
| | VA/NOV 20 | SEP 27 19 | NOV 19 20 | NOV 20 20 |
| S&P 500 Variance Futures Stub Transactions (VAO) | VAO/OCT 20 | SEP 27 19 | OCT 15 20 | OCT 16 20 |
| | VAO/NOV 20 | SEP 27 19 | NOV 19 20 | NOV 20 20 |
| 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 |

| Product | Month/Year or Futures Symbol | Listing Date | Last Trading Day | Final Settlement Date |
|---|------------------------------------|--------------|------------------------|-----------------------------|
| 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.

CFE Trade Desk

312.786.8700

cfetradedesk@cboe.com

The iBoxx® iShares® \$ High Yield Corporate Bond Index and the iBoxx® iShares® \$ Investment Grade Corporate Bond Index (the “Indexes”) referenced herein are the property of Markit Indices Limited (“Index Sponsor”) and have been licensed for use in connection with Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures and Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures. Each party to a Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures or Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures transaction acknowledges and agrees that the transaction is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor makes no representation whatsoever, whether express or implied, and hereby expressly disclaims all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Indexes or any data included therein or relating thereto, and in particular disclaims any warranty either as to the quality, accuracy and/or completeness of the Indexes or any data included therein, the results obtained from the use of the Indexes and/or the composition of the Indexes at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Indexes at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Indexes, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures and Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures, the ability of the Indexes to track relevant markets’ performances, or otherwise relating to the Indexes or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Indexes. No party purchasing or selling Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures or Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Indexes. iBoxx® is a service mark of IHS Markit Limited.

The iBoxx® iShares® \$ High Yield Corporate Bond Index and the iBoxx® iShares® \$ Investment Grade Corporate Bond Index (the “Indexes”) and futures contracts on the Indexes (“Contracts”) are not sponsored by, or sold by BlackRock, Inc. or any of its affiliates (collectively, “BlackRock”). BlackRock makes no representation or warranty, express or implied to any person regarding the advisability of investing in securities, generally, or in the Contracts in particular. Nor does BlackRock make any representation or warranty as to the ability of the Index to track the performance of the fixed income securities market, generally, or the performance of HYG, LQD or any subset of fixed income securities.

BlackRock has not calculated, composed or determined the constituents or weightings of the fixed income securities that comprise the Indexes (“Underlying Data”). BlackRock is not responsible for and has not participated in the determination of the prices and amounts of the Contracts, or the timing of the issuance or sale of such Contracts or in the determination or calculation of the equation by which the Contracts are to be converted into cash (if applicable). BlackRock has no obligation or liability in connection with the administration or trading of the Contracts. BlackRock does not guarantee the accuracy or the completeness of the Underlying Data and any data included therein and BlackRock shall have no liability for any errors, omissions or interruptions related thereto.

BlackRock makes no warranty, express or implied, as to results to be obtained by Markit or its affiliates, the parties to the Contracts or any other person with respect to the use of the Underlying Data or any data included therein. BlackRock makes no express or implied warranties and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Underlying Data or any data included therein. Without limiting any of the foregoing, in no event shall BlackRock have any liability for any special, punitive, direct, indirect or consequential damages (including lost profits) resulting from the use of the Underlying Data or any data included therein, even if notified of the possibility of such damages.

iShares® is a registered trade mark of BlackRock Fund Advisors and its affiliates.