



## New CFE Products Being Added in August 2020

Reference ID: C2020072103

### New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in August 2020. 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
New: Mini Cboe Volatility Index Futures (VXM)	VXM/SEP 20	AUG 10 20	SEP 16 20 8:00 am CT	SEP 16 20
	VXM/OCT 20	AUG 10 20	OCT 21 20 8:00 am CT	OCT 21 20
	VXM/NOV 20	AUG 10 20	NOV 18 20 8:00 am CT	NOV 18 20
	VXM/DEC 20	AUG 10 20	DEC 16 20 8:00 am CT	DEC 16 20
New: Mini Cboe Volatility Index Futures TAS Transactions (VXMT)	VXMT/SEP 20	AUG 10 20	SEP 15 20	SEP 16 20
	VXMT/OCT 20	AUG 10 20	OCT 20 20	OCT 21 20
	VXMT/NOV 20	AUG 10 20	NOV 17 20	NOV 18 20
	VXMT/DEC 20	AUG 10 20	DEC 15 20	DEC 16 20
Cboe Volatility Index Futures (VX)	VX38/U0	AUG 06 20	SEP 23 20 8:00 am CT	SEP 23 20
	VX39/U0	AUG 13 20	SEP 30 20 8:00 am CT	SEP 30 20
	VX/MAY 21	AUG 24 20	MAY 19 21 8:00 am CT	MAY 19 21
	VX40/V0	AUG 27 20	OCT 07 20 8:00 am CT	OCT 07 20
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT38/U0	AUG 06 20	SEP 22 20	SEP 23 20
	VXT39/U0	AUG 13 20	SEP 29 20	SEP 30 20
	VXT/MAY 21	AUG 24 20	MAY 18 21	MAY 19 21

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT40/V0	AUG 27 20	OCT 06 20	OCT 07 20
S&P 500 Variance Futures (VA)	VA/FEB 21	AUG 24 20	FEB 18 21	FEB 19 21
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/FEB 21	AUG 24 20	FEB 18 21	FEB 19 21
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/DEC 20	AUG 04 20	DEC 01 20 2:00 pm CT	DEC 01 20
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)	IBHYT/DEC 20	AUG 04 20	NOV 30 20	DEC 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/DEC 20	AUG 04 20	DEC 01 20 2:00 pm CT	DEC 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/DEC 20	AUG 04 20	NOV 30 20	DEC 01 20
Cboe 7-Day Ameribor Futures (AMW)	AMW1/V0	AUG 06 20	OCT 07 20	OCT 08 20
	AMW2/V0	AUG 13 20	OCT 14 20	OCT 15 20
	AMW3/V0	AUG 20 20	OCT 21 20	OCT 22 20
	AMW4/V0	AUG 27 20	OCT 28 20	OCT 29 20
Cboe 1-Month Ameribor Futures (AMB1)	AMB1/N1	AUG 03 20	JUL 30 21	AUG 02 21
Cboe 3-Month Ameribor Futures (AMB3)	No New Contracts			

## **Additional Information**

Please contact the CFE Trade Desk for additional information. We appreciate your business. Our trading community inspires and drives our mission of defining markets.

### **CFE Trade Desk**

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