



New CFE Contracts Being Added in December 2020

Reference ID: C2020112001

New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in December 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 |
|--|------------------------------|--------------|-------------------------|-----------------------|
| Mini Cboe Volatility Index Futures (VXM) | VXM/APR 21 | DEC 21 20 | APR 21 21 8:00 am CT | APR 21 21 |
| Mini Cboe Volatility Index Futures TAS Transactions (VXMT) | VXMT/APR 21 | DEC 21 20 | APR 20 21 | APR 21 21 |
| Cboe Volatility Index Futures (VX) | VX02/F1 | DEC 03 20 | JAN 13 21 8:00 am CT | JAN 13 21 |
| | VX04/F1 | DEC 10 20 | JAN 27 21 8:00 am CT | JAN 27 21 |
| | VX05/G1 | DEC 17 20 | FEB 03 21 8:00 am CT | FEB 03 21 |
| | VX/SEP 21 | DEC 21 20 | SEP 15 21 8:00 am CT | SEP 15 21 |
| | VX06/G1 | DEC 31 20 | FEB 10 21 8:00 am CT | FEB 10 21 |
| Cboe Volatility Index Futures TAS Transactions (VXT) | VXT02/F1 | DEC 03 20 | JAN 12 21 | JAN 13 21 |
| | VXT04/F1 | DEC 10 20 | JAN 26 21 | JAN 27 21 |
| | VXT05/G1 | DEC 17 20 | FEB 02 21 | FEB 03 21 |
| | VXT/SEP 21 | DEC 21 20 | SEP 14 21 | SEP 15 21 |
| | VXT06/G1 | DEC 31 20 | FEB 09 21 | FEB 10 21 |
| S&P 500 Variance Futures (VA) | VA/MAR 22 | DEC 14 20 | MAR 17 22 | MAR 18 22 |
| | VA/DEC 23 | DEC 21 20 | DEC 14 23 | DEC 15 23 |
| S&P 500 Variance Futures Stub Transactions (VAO) | VAO/MAR 22 | DEC 14 20 | MAR 17 22 | MAR 18 22 |
| | VAO/DEC 23 | DEC 21 20 | DEC 14 23 | DEC 15 23 |

| 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/APR 21 | DEC 02 20 | APR 01 21 2:00 pm CT | APR 01 21 |
| Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT) | IBHYT/APR 21 | DEC 02 20 | MAR 31 21 | APR 01 21 |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG) | IBIG/APR 21 | DEC 02 20 | APR 01 21 2:00 pm CT | APR 01 21 |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT) | IBIGT/APR 21 | DEC 02 20 | MAR 31 21 | APR 01 21 |
| Cboe 7-Day Ameribor Futures (AMW) | AMW1/G1 | DEC 03 20 | FEB 03 21 | FEB 04 21 |
| | AMW2/G1 | DEC 10 20 | FEB 10 21 | FEB 11 21 |
| | AMW3/G1 | DEC 17 20 | FEB 17 21 | FEB 18 21 |
| | AMW4/G1 | DEC 24 20 | FEB 24 21 | FEB 25 21 |
| | AMW1/H1 | DEC 31 20 | MAR 03 21 | MAR 04 21 |
| Cboe 1-Month Ameribor Futures (AMB1) | AMB1/X2 | DEC 01 20 | NOV 30 22 | DEC 01 22 |
| Cboe 3-Month Ameribor Futures (AMB3) | AMB3/Z1 | DEC 16 20 | MAR 15 22 | MAR 16 22 |

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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