



New CFE Products Being Added in October 2020

Reference ID: C2020092405

New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in October 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/FEB 21	OCT 26 20	FEB 17 21 8:00 am CT	FEB 17 21
Mini Cboe Volatility Index Futures TAS Transactions (VXMT)	VXMT/FEB 21	OCT 26 20	FEB 16 21	FEB 17 21
Cboe Volatility Index Futures (VX)	VX47/X0	OCT 08 20	NOV 24 20* 8:00 am CT	NOV 24 20*
	VX48/Z0	OCT 15 20	DEC 01 20* 8:00 am CT	DEC 01 20*
	VX/JUL 21	OCT 26 20	JUL 21 21 8:00 am CT	JUL 21 21
	VX49/Z0	OCT 29 20	DEC 09 20 8:00 am CT	DEC 09 20
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT47/X0	OCT 08 20	NOV 23 20**	NOV 24 20**
	VXT48/Z0	OCT 15 20	NOV 30 20**	DEC 01 20**
	VXT/JUL 21	OCT 26 20	JUL 20 21	JUL 21 21
	VXT49/Z0	OCT 29 20	DEC 08 20	DEC 09 20
S&P 500 Variance Futures (VA)	VA/MAR 21	OCT 19 20	MAR 18 21	MAR 19 21
	VA/APR 21	OCT 19 20	APR 15 21	APR 16 21
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/MAR 21	OCT 19 20	MAR 18 21	MAR 19 21

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
	VAO/APR 21	OCT 19 20	APR 15 21	APR 16 21
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/FEB 21	OCT 02 20	FEB 01 21 2:00 pm CT	FEB 01 21
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)	IBHYT/FEB 21	OCT 02 20	JAN 29 21	FEB 01 21
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/FEB 21	OCT 02 20	FEB 01 21 2:00 pm CT	FEB 01 21
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/FEB 21	OCT 02 20	JAN 29 21	FEB 01 21
Cboe 7-Day Ameribor Futures (AMW)	AMW1/Z0	OCT 01 20	DEC 02 20	DEC 03 20
	AMW2/Z0	OCT 08 20	DEC 09 20	DEC 10 20
	AMW3/Z0	OCT 15 20	DEC 16 20	DEC 17 20
	AMW4/Z0	OCT 22 20	DEC 23 20	DEC 24 20
	AMW5/Z0	OCT 29 20	DEC 30 20	DEC 31 20
Cboe 1-Month Ameribor Futures (AMB1)	AMB1/U2	OCT 01 20	SEP 30 22	OCT 03 22
Cboe 3-Month Ameribor Futures (AMB3)	No New Contracts			

* The last trading day and final settlement date for the VX47/NOV 20 weekly expiration will be on Tuesday, November 24, 2020 because of the Christmas Day Holiday on Friday, December 25, 2020. The last trading day and final settlement date for VX48/DEC 20 weekly expiration will be on Tuesday, December 1, 2020 because of the New Year's Day Holiday on Friday, January 1, 2021.

** The last trading day for the VXT47/NOV 20 weekly expiration will be on Monday, November 23, 2020. TAS transactions in an expiring VX futures contract are not permitted during the business day of its final settlement date. As a result, trading in VXT47/NOV 20 on Tuesday, November 24, 2020 is not permitted. The last trading day for the VXT48/DEC 20 weekly expiration will be on Monday, November 30, 2020. As noted, TAS transactions in an expiring VX futures contract are not permitted during the business day of its final settlement date. As a result, trading in VXT48/DEC 20 on Tuesday, December 1, 2020 is not permitted.

[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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