



## Update - New CFE Products Being Added in September 2020

Reference ID: C2020091500

### New Contract Details (UPDATED)

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in September 2020. Please note the associated month/year or futures symbol, listing date, last trading day, and final settlement date for each contract. CFE is updating the scheduled listing date of Weekly Cboe Volatility Index futures contracts VX44/X0 and VXT44/X0 from September 24, 2020 to September 18, 2020.

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/JAN 21	SEP 21 20	JAN 20 21 8:00 am CT	JAN 20 21
Mini Cboe Volatility Index Futures TAS Transactions (VXMT)	VXMT/JAN 21	SEP 21 20	JAN 19 21	JAN 20 21
Cboe Volatility Index Futures (VX)	VX41/V0	SEP 03 20	OCT 14 20 8:00 am CT	OCT 14 20
	VX43/V0	SEP 10 20	OCT 28 20 8:00 am CT	OCT 28 20
	VX44/X0	SEP 18 20	NOV 04 20 8:00 am CT	NOV 04 20
	VX/JUN 21	SEP 21 20	JUN 16 21 8:00 am CT	JUN 16 21
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT41/V0	SEP 03 20	OCT 13 20	OCT 14 20
	VXT43/V0	SEP 10 20	OCT 27 20	OCT 28 20
	VXT44/X0	SEP 18 20	NOV 03 20	NOV 04 20
	VXT JUN 21	SEP 21 20	JUN 15 21	JUN 16 21
S&P 500 Variance Futures (VA)	VA	No New Contracts		
S&P 500 Variance Futures Stub Transactions (VAO)	VAO	No New Contracts		
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/JAN 21	SEP 02 20	JAN 04 21* 2:00 pm CT	JAN 04 21*

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 21	SEP 02 20	DEC 31 20	JAN 04 21*
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/JAN 21	SEP 02 20	JAN 04 21* 2:00 pm CT	JAN 04 21*
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/JAN 21	SEP 02 20	DEC 31 20	JAN 04 21*
Cboe 7-Day Ameribor Futures (AMW)	AMW1/X0	SEP 03 20	NOV 04 20	NOV 05 20
	AMW2/X0	SEP 10 20	NOV 11 20	NOV 12 20
	AMW3/X0	SEP 17 20	NOV 18 20	NOV 19 20
	AMW4/X0	SEP 24 20	NOV 25 20	NOV 27 20**
Cboe 1-Month Ameribor Futures (AMB1)	AMB1/Q1	SEP 01 20	AUG 31 21	SEP 01 21
	AMB1/U1	SEP 08 20	SEP 30 21	OCT 01 21
	AMB1/V1	SEP 08 20	OCT 29 21	NOV 01 21
	AMB1/X1	SEP 08 20	NOV 30 21	DEC 01 21
	AMB1/Z1	SEP 08 20	DEC 31 21	JAN 03 22
	AMB1/F2	SEP 08 20	JAN 31 22	FEB 01 22
	AMB1/G2	SEP 08 20	FEB 28 22	MAR 01 22
	AMB1/H2	SEP 08 20	MAR 31 22	APR 01 22
	AMB1/J2	SEP 08 20	APR 29 22	MAY 02 22
	AMB1/K2	SEP 08 20	MAY 31 22	JUN 01 22
	AMB1/M2	SEP 08 20	JUN 30 22	JUL 01 22
	AMB1/N2	SEP 08 20	JUL 29 22	AUG 01 22
AMB1/Q2	SEP 08 20	AUG 31 22	SEP 01 22	
Cboe 3-Month Ameribor Futures (AMB3)	AMB3/U1	SEP 16 20	DEC 14 21	DEC 15 21

\* The last trading day and final settlement date for the IBHY and IBIG JAN 21 expiration will be on Monday, January 4, 2021 because of the observed New Year's Day Holiday on Friday, January 1, 2021.

\*\* The final settlement date for the AMW4/NOV 20 weekly expiration will be on Friday, November 27, 2020 because of the observed Thanksgiving Day holiday on Thursday, November 26, 2020.

### [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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