



## New CFE Contracts Being Added in April 2021

Reference ID:C2021031800

### New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in April 2021. 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/AUG 21	APR 26 21	AUG 18 21 8:00 am CT	AUG 18 21
Mini Cboe Volatility Index Futures TAS Transactions (VXMT)	VXMT/AUG 21	APR 26 21	AUG 17 21	AUG 18 21
Cboe Volatility Index Futures (VX)	VX19/K1	APR 01 21	MAY 12 21 8:00 am CT	MAY 12 21
	VX21/K1	APR 08 21	MAY 26 21 8:00 am CT	MAY 26 21
	VX22/M1	APR 15 21	JUN 02 21 8:00 am CT	JUN 02 21
	VX/JAN 22	APR 26 21	JAN 19 22 8:00 am CT	JAN 19 22
	VX23/M1	APR 29 21	JUN 09 21 8:00 am CT	JUN 09 21
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT19/K1	APR 01 21	MAY 11 21	MAY 12 21
	VXT21/K1	APR 08 21	MAY 25 21	MAY 26 21
	VXT22/M1	APR 15 21	JUN 01 21	JUN 02 21
	VXT/JAN 22	APR 26 21	JAN 18 22	JAN 19 22
	VXT23/M1	APR 29 21	JUN 08 21	JUN 09 21
S&P 500 Variance Futures (VA)	VA/OCT 21	APR 19 21	OCT 14 21	OCT 15 21
	VA/NOV 21	APR 19 21	NOV 18 21	NOV 19 21
	VA/FEB 22	APR 19 21	FEB 17 22	FEB 18 22

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/OCT 21	APR 19 21	OCT 14 21	OCT 15 21
	VAO/NOV 21	APR 19 21	NOV 18 21	NOV 19 21
	VAO/FEB 22	APR 19 21	FEB 17 22	FEB 18 22
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/AUG 21	APR 05 21	AUG 02 21	AUG 02 21
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures TAS Transactions (IBHYT)	IBHYT/AUG 21	APR 05 21	JUL 30 21	AUG 02 21
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/AUG 21	APR 05 21	AUG 02 21	AUG 02 21
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures TAS Transactions (IBIGT)	IBIGT/AUG 21	APR 05 21	JUL 30 21	AUG 02 21
Cboe 7-Day Ameribor Futures (AMW)	AMW1/M1	APR 01 21	JUN 02 21	JUN 03 21
	AMW2/M1	APR 08 21	JUN 09 21	JUN 10 21
	AMW3/M1	APR 15 21	JUN 16 21	JUN 17 21
	AMW4/M1	APR 22 21	JUN 23 21	JUN 24 21
	AMW5/M1	APR 29 21	JUN 30 21	JUL 01 21
Cboe 1-Month Ameribor Futures (AMB1)	AMB1/H3	APR 01 21	MAR 31 23	APR 03 23
Cboe 3-Month Ameribor Futures (AMB3)	No New Contracts Added			

## **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**

312.786.8700

[cfetradedesk@cboe.com](mailto: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.