



New CFE Contracts Being Added in February 2021

Reference ID: C2021012202

New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in February 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/JUN 21	FEB 22 21	JUN 16 21 8:00 am CT	JUN 16 21
Mini Cboe Volatility Index Futures TAS Transactions (VXMT)	VXMT/JUN 21	FEB 22 21	JUN 15 21	JUN 16 21
Cboe Volatility Index Futures (VX)	VX12/H1	FEB 04 21	MAR 24 21 8:00 am CT	MAR 24 21
	VX13/H1	FEB 11 21	MAR 31 21 8:00 am CT	MAR 31 21
	VX/NOV 21	FEB 22 21	NOV 17 21 8:00 am CT	NOV 17 21
	VX14/J1	FEB 25 21	APR 07 21 8:00 am CT	APR 07 21
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT12/H1	FEB 04 21	MAR 23 21	MAR 24 21
	VXT13/H1	FEB 11 21	MAR 30 21	MAR 31 21
	VXT/NOV 21	FEB 22 21	NOV 16 21	NOV 17 21
	VXT14/J1	FEB 25 21	APR 06 21	APR 07 21
S&P 500 Variance Futures (VA)	VA/AUG 21	FEB 22 21	AUG 19 21	AUG 20 21
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/AUG 21	FEB 22 21	AUG 19 21	AUG 20 21

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/JUN 21	FEB 02 21	JUN 01 21 2:00 pm CT	JUN 01 21
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures TAS Transactions (IBHYT)	IBHYT/JUN 21	FEB 02 21	MAY 28 21*	JUN 01 21
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/JUN 21	FEB 02 21	JUN 01 21 2:00 pm CT	JUN 01 21
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures TAS Transactions (IBIGT)	IBIGT/JUN 21	FEB 02 21	MAY 28 21*	JUN 01 21
Cboe 7-Day Ameribor Futures (AMW)	AMW1/J1	FEB 04 21	APR 07 21	APR 08 21
	AMW2/J1	FEB 11 21	APR 14 21	APR 15 21
	AMW3/J1	FEB 18 21	APR 21 21	APR 22 21
	AMW4/J1	FEB 25 21	APR 28 21	APR 29 21
Cboe 1-Month Ameribor Futures (AMB1)	AMB1/F3	FEB 01 21	JAN 31 23	FEB 01 23
Cboe 3-Month Ameribor Futures (AMB3)	No New Contracts			

* The last trading day for IBHYT/JUN 21 and IBIGT/JUN 21 will be on Friday, May 28, 2021 because of the Memorial Day holiday on Monday, May 31, 2021. Trade at Settlement (TAS) transactions in expiring IBHY and IBIG futures contracts are not permitted during the business day of their final settlement date. As a result, trading in IBHYT/JUN 21 and IBIGT/JUN 21 on Tuesday, June 1, 2021 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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