



Update - New CFE Contracts Being Added in May 2021

Reference ID:C2021050402

New Contract Details (UPDATED)

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in May 2021. Please note the associated month/year or futures symbol, listing date, last trading day, and final settlement date for each contract. CFE is adding two additional Mini VIX (VXM) futures expirations in May so that six monthly VXM futures expirations are available for trading at any time. CFE is also adjusting the previously announced VXM/VXMT SEP 21 contract listing date from May 24, 2021 to May 10, 2021.

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/SEP 21 | MAY 10 21 | SEP 15 21 8:00 am CT | SEP 15 21 |
| | VXM/OCT 21 | MAY 10 21 | OCT 20 21 8:00 am CT | OCT 20 21 |
| | VXM/NOV 21 | MAY 24 21 | NOV 17 21 8:00 am CT | NOV 17 21 |
| Mini Cboe Volatility Index Futures TAS Transactions (VXMT) | VXMT/SEP 21 | MAY 10 21 | SEP 14 21 | SEP 15 21 |
| | VXMT/OCT 21 | MAY 10 21 | OCT 19 21 | OCT 20 21 |
| | VXMT/NOV 21 | MAY 24 21 | NOV 16 21 | NOV 17 21 |
| Cboe Volatility Index Futures (VX) | VX25/M1 | MAY 06 21 | JUN 23 21 8:00 am CT | JUN 23 21 |
| | VX26/M1 | MAY 13 21 | JUN 30 21 8:00 am CT | JUN 30 21 |
| | VX/FEB 22 | MAY 24 21 | FEB 16 22 8:00 am CT | FEB 16 22 |
| | VX27/N1 | MAY 27 21 | JUL 07 21 8:00 am CT | JUL 07 21 |
| Cboe Volatility Index Futures TAS Transactions (VXT) | VXT25/M1 | MAY 06 21 | JUN 22 21 | JUN 23 21 |
| | VXT26/M1 | MAY 13 21 | JUN 29 21 | JUN 30 21 |
| | VXT/FEB 22 | MAY 24 21 | FEB 15 22 | FEB 16 22 |
| | VXT27/N1 | MAY 27 21 | JUL 06 21 | JUL 07 21 |

| Product | Month/Year or Futures Symbol | Listing Date | Last Trading Day | Final Settlement Date |
|---|------------------------------|--------------|------------------|-----------------------|
| S&P 500 Variance Futures (VA) | No New Added Contracts | | | |
| S&P 500 Variance Futures Stub Transactions (VAO) | No New Added Contracts | | | |
| Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY) | IBHY/SEP 21 | MAY 04 21 | SEP 01 21 | SEP 01 21 |
| Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures TAS Transactions (IBHYT) | IBHYT/SEP 21 | MAY 04 21 | AUG 31 21 | SEP 01 21 |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG) | IBIG/SEP 21 | MAY 04 21 | SEP 01 21 | SEP 01 21 |
| Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures TAS Transactions (IBIGT) | IBIGT/SEP 21 | MAY 04 21 | AUG 31 21 | SEP 01 21 |
| Cboe 7-Day Ameribor Futures (AMW) | AMW1/N1 | MAY 06 21 | JUL 07 21 | JUL 08 21 |
| | AMW2/N1 | MAY 13 21 | JUL 14 21 | JUL 15 21 |
| | AMW3/N1 | MAY 20 21 | JUL 21 21 | JUL 22 21 |
| | AMW4/N1 | MAY 27 21 | JUL 28 21 | JUL 29 21 |
| Cboe 1-Month Ameribor Futures (AMB1) | AMB1/J3 | MAY 03 21 | APR 28 23 | MAY 01 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

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