

AMERIBOR Futures Ticker Symbol Conventions

The ticker symbols for Three-Month AMERIBOR (AMB3) futures, One-Month AMERIBOR (AMB1) futures, and 7-Day AMERIBOR (AMW) futures offered for trading on Cboe Futures Exchange, LLC (CFE) follow interest rate futures conventions when referencing the contract measurement period and settlement date of the contract.

The ticker symbol for AMERIBOR Term-30 (AMT1) futures and AMERIBOR Term-90 (AMT3) futures follows a standard convention when referencing the settlement date of the contract.

The ticker symbol for an AMB3 futures contract reflects the beginning of the measurement period for the contract rather than its settlement date. For each AMB3 futures contract, the contract month is the month in which the contract measurement quarter begins. The contract measurement quarter begins on the third Wednesday of the contract month and ends on the Tuesday prior to the third Wednesday of the settlement month.

The ticker symbol for an AMB1 futures contract reflects the month of the contract measurement period. The contract measurement period of an AMB1 future begins on the first calendar day of the contract month and ends on the last calendar day of the contract month. The settlement month is the month that immediately follows the contract month and that includes the final settlement date of the contract.

The ticker symbol for an AMW futures contract reflects the month and week of the last day of the contract measurement period. The contract measurement period of an AMW future runs from a Thursday to the following Wednesday, and the ticker symbol denotes the end of the contract measurement period.

The ticker symbol for an AMT1 futures contract and for an AMT3 futures contract reflects the calendar month that includes the final settlement date for that contract.

The CFE naming conventions for AMERIBOR futures are described in CFE's rules regarding AMERIBOR futures and in the [AMERIBOR futures contract specifications](#). They are also reflected on the [Products](#) page, [Daily Settlement Prices](#) page, and [Daily Market Statistics](#) page of the CFE website.

AMERIBOR Futures Naming Conventions for Clearing and Market Data Feeds

For clearing purposes, The Options Clearing Corporation (OCC) uses the following naming conventions for AMERIBOR futures.

For each AMB3 future, OCC uses the first date of the contract measurement quarter for that AMB3 future as its Contract Date and uses the final settlement date of that AMB3 future as its Expiration Date.

For each AMB1 future, OCC uses the last business date of the contract measurement period for that AMB1 future as its Contract Date and uses the final settlement date of that AMB1 future as its Expiration Date.

For each AMW future, OCC uses the last date of the contract measurement period for that AMW future as its Contract Date. If the last date of the contract measurement period for an AMW future is an OCC holiday, OCC uses the preceding OCC business day as the Contract Date for that AMW future. OCC uses

the final settlement date of an AMW future as its Expiration Date.

For each AMT1 future and each AMT3 future, OCC uses the final settlement date for that AMT1 future or AMT3 future as both its Contract Date and its Expiration Date.

These same conventions are used in all Futures Instrument Definition messages sent on the CFE Multicast PITCH and TOP market data feeds and received over SPIN and GRP recovery ports.

References to AMERIBOR Futures by Other Parties

It is possible that other parties, such as some market data vendors, may use a different convention to refer to AMERIBOR futures contracts. For example, other parties may use the contract settlement month to refer to AMB3 and/or AMB1 futures contracts. Accordingly, when placing orders for AMERIBOR futures, CFE advises market participants to make sure the AMERIBOR futures contract orders they enter are for the futures contract and contract measurement period that they intend to trade.

As of December 23, 2021