



CFE Modified Trading Hours for the Christmas Holiday

Reference ID: C2020121002

Overview

This notice sets forth the modified trading hours on Cboe Futures Exchange, LLC (CFE) for all CFE products for the Christmas holiday. All times referenced in this notice are Central Time.

Modified Trading Schedule for Thursday, December 24, 2020

CFE products will have the following early closing times on Thursday, December 24, 2020.

Product	Thursday, December 24, 2020 Closing Time
IBHY and IBIG futures (including Trade at Settlement (TAS) transactions in these futures (IBHYT and IBIGT))	12:00 p.m.
TAS transactions in VX futures (VXT) and VXM futures (VXMT)	11:58 a.m.
VX, VXM, AMERIBOR (AMW, AMB1, AMB3), and VA/VAO futures	12:15 p.m.

TAS Block Trades and TAS Exchange of Contract for Related Position (ECRP) transactions must be fully reported to CFE by no later than the applicable close of trading hours for TAS transactions by product on December 24, 2020. Non-TAS Block Trades and Non-TAS ECRP transactions must be fully reported to CFE by no later than the applicable close of trading hours for Non-TAS transactions by product on December 24, 2020.

Daily Settlement Times for Thursday, December 24, 2020

The daily settlement time on Thursday, December 24, 2020 in relation to which daily settlement prices will be calculated for VX, VXM, IBHY, and IBIG futures will be 12:00 p.m. The daily settlement time on that date in relation to which daily settlement prices will be calculated for AMERIBOR and VA/VAO futures will be 12:15 p.m.

Christmas Holiday Trading Schedule for Friday, December 25, 2020

Trading will be closed for all CFE products on Friday, December 25, 2020. There will be no extended trading hours on the evening of Thursday, December 24, 2020.

No Block Trades or ECRP transactions may occur in CFE products on Friday, December 25, 2020.

Resumption of Normal Trading Schedule on Sunday, December 27, 2020

CFE will have a normal trading schedule on Sunday, December 27, 2020. CFE will reopen on Sunday December 27, 2020 at 5:00 p.m. CT with the regularly scheduled start of extended trading hours for VX, VXM, and AMERIBOR futures.

Additional Information

Please contact the CFE Trade Desk for support or with any questions.

We appreciate your business. Our trading community inspires and drives our mission of defining markets.

CFE Trade Desk

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