



September 2, 2020

Christopher J. Kirkpatrick  
Secretary  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

Re: Cboe Futures Exchange, LLC  
Weekly Notification of Rule Amendments  
Submission Number CFE-2020-024

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and Regulation 40.6(d)(2)(ix) of the regulations promulgated by the Commodity Futures Trading Commission (“CFTC” or “Commission”) under the Act, Cboe Futures Exchange, LLC (“CFE” or “Exchange”) hereby provides a summary notice of a CFE rule amendment made during the week August 31, 2020 (“Amendment”). The Amendment became effective on September 1, 2020.

CFE Rule 2202(a) (Contract Expirations) provided that the Exchange may list for trading up to twelve near-term serial expiration months for Cboe One-Month AMERIBOR (“AMB1”) futures.<sup>1</sup> The Amendment revised Rule 2202(a) to provide that the Exchange may list for trading up to twenty-four near-term serial expiration months for AMB1 futures.

CFE believes that the Amendment is consistent with the DCM Core Principles under Section 5 of the Act. In particular, CFE believes that the Amendment is consistent with DCM Core Principles 7 (Availability of General Information) and 8 (Daily Publication of Trading Information) in that (i) the Amendment revised CFE’s Rulebook to inform CFE market participants of the potential number of AMB1 futures expiration months that CFE may list for trading and (ii) CFE makes publicly available on a daily basis on CFE’s website volume, open interest, settlement prices, and other price information for AMB1 futures expiration months, and CFE reports this information and other information relating to AMB1 futures expiration months to the Commission, in accordance with the requirements of Commission Regulation 16.01.

CFE believes that the impact of the Amendment will be beneficial to the public and market participants. CFE is not aware of any substantive opposing views to the Amendment. CFE hereby certifies that the Amendment complies with the Act and the regulations thereunder. CFE further certifies that CFE has posted a notice of this submission on CFE’s Web site

---

<sup>1</sup> AMERIBOR® is a registered trademark of Environmental Financial Products, LLC and is licensed for use by CFE in connection with the listing for trading by CFE of AMERIBOR futures.

([https://markets.cboe.com/us/futures/regulation/rule\\_filings/cfe/](https://markets.cboe.com/us/futures/regulation/rule_filings/cfe/)) concurrent with the filing of this submission with the Commission.

The Amendment, marked to show additions in underlined text and deletions in ~~striktthrough~~ text, consists of the following:

\* \* \* \* \*

**Cboe Futures Exchange, LLC Rules**

\* \* \* \* \*

**2202. Contract Specifications**

(a) *Contract Expirations.* The Exchange may list for trading up to ~~twelve~~ twenty-four near-term serial expiration months for AMB1 futures.

For each AMB1 futures contract, the contract month is the month that precedes the settlement month. The settlement month is the month that immediately follows the contract month and that includes the final settlement date of the contract. The final settlement date is the first Exchange Business Day of the settlement month. If the final settlement date is an Exchange holiday, the final settlement date shall be the Business Day immediately following the holiday. The contract measurement period for an AMB1 futures contract begins on the first calendar day of the contract month and ends on the last calendar day of the contract month.

(b) - (u) No changes.

\* \* \* \* \*

Questions regarding this submission may be directed to Arthur Reinstein at (312) 786-7570 or Michael Margolis at (312) 786-7153. Please reference our submission number CFE-2020-024 in any related correspondence.

Cboe Futures Exchange, LLC

/s/ Matthew McFarland

By: Matthew McFarland  
Managing Director