

Cboe AMERIBOR® Futures

AMERIBOR® (American Interbank Offered Rate), disseminated by the American Financial Exchange, LLC (AFX), is a transparent, transactions-based interest rate benchmark that represents market-based borrowing costs. The AMERIBOR rate is calculated daily as the transaction volume-weighted average interest rate on the AMERIBOR overnight unsecured loans on AFX. AMERIBOR is based on actual market transactions, not estimates or submissions. Cboe Futures ExchangeSM, LLC (CFE) offers futures on the AMERIBOR benchmark interest rate. AMERIBOR futures are cash-settled and are designed to reflect market expectations of either compounded daily annualized AMERIBOR interest or average simple day annualized AMERIBOR interest.

Contract Specifications

- [Cboe AMERIBOR 7-Day Futures](#)
- [Cboe AMERIBOR 14-Day Futures](#)
- [Cboe AMERIBOR 1-Month Futures](#)
- [Cboe AMERIBOR 3-Month Futures](#)
- [Cboe AMERIBOR Futures Ticker Symbol Conventions](#)

For further information, please click on this link: www.cboe.com/products/futures/ameribor-futures