

CFE POSITION LIMIT AND ACCOUNTABILITY TABLE

The levels set forth below commence at the start of trading hours for the business day listed.

Product	Position Limit or Position Accountability Level (Net Long/Short) All Expirations Combined	Special Expiration Limits (Net Long/Short)		Related CFE Rules
		Position Accountability Level Starting Business Day Friday Prior to Expiration	Position Accountability Level Starting Business Day ⁴ Prior to Expiration	
Cboe Volatility Index Futures and Mini Cboe Volatility Index Futures (VX, VXM) ⁵	50,000 ²	30,000 ²	10,000 ²	1202(d), 1702(d), 412A
S&P 500 Variance Futures (VA)	125,000 ³	N/A	N/A	2302(d), 412
Corporate Bond Index Futures (IBHY, IBIG) ⁶	10,000 ¹	N/A	N/A	1502(d), 412
Cboe AMERIBOR Futures (AMB3, AMB1, AMW) ⁶	1,000 ¹	N/A	N/A	2002(g), 2202(g), 2502(g), 412
Cboe AMERIBOR Term-30 and Cboe AMERIBOR Term-90 Futures (AMT1, AMT3) ⁶	5,000 ¹	N/A	N/A	1402(g), 2102(g), 412

¹ Position Limit

² Position Accountability

³ Position Limit (Calculated in terms of variance notional amount)

⁴ Subject to Holiday Hours: [Cboe2022-FUTURES-Calendar-Web-Final](#)

⁵ Level applies to both products combined. One VXM futures contract shall be deemed to be equivalent to one tenth (0.10) of one VX futures contract for the purpose of Position Accountability.

⁶ Limit applies to each separate product individually.

This position limit and position accountability information is only a brief summary and should only serve as a supplement to careful review of relevant CFE rules, Commodity Exchange Act (CEA) provisions, and CEA regulations dealing with such requirements. The requirements explained here are based on publication date rules and regulations, and therefore, are subject to change. This information should be used as a reference document and is not intended to be an all-encompassing restatement of applicable position limit and position accountability requirements.