

## CFE POSITION LIMIT/ACCOUNTABILITY AND REPORTABLE POSITION LEVELS

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

Product	Position Limits / Accountability Level		Reportable Position	Related CFE Rules	
	Position Limit or Position Accountability Level (Net Long/Short) All Expirations Combined	Special Expiration Limits (Net Long/Short)			Reportable Position Levels
		Position Accountability Level Starting Business Day Friday Prior to Expiration	Position Accountability Level Starting Business Day <sup>3</sup> Prior to Expiration		
Cboe Volatility Index Futures and Mini Cboe Volatility Index Futures (VX, VXM) <sup>4</sup>	50,000 <sup>2</sup>	30,000 <sup>2</sup>	10,000 <sup>2</sup>	200	1202(d), 1202(n)(i), 1702(d), 1702(n)(i), 412A, 412B
Corporate Bond Index Futures and Options on Corporate Bond Index Futures (IBHY, IBYO, IBIG, IBGO) <sup>5,6</sup>	10,000 <sup>1</sup>	N/A	N/A	200	1502(d), 1502(n)(i), 2402(f), 2402(p)(i), 412, 412B
Cboe Emerging Market Bond Index Futures (IEMD)	100,000 <sup>1</sup>	N/A	N/A	200	1302(d), 1302(n)(i), 412, 412B
Cboe AMERIBOR Futures (AMB3, AMB1, AMW) <sup>5</sup>	1,000 <sup>1</sup>	N/A	N/A	25	2002(g), 2002(q)(i), 2202(g), 2202(q)(i), 2502(g), 2502(q)(i), 412, 412B
Cboe AMERIBOR Term-30 and Cboe AMERIBOR Term-90 Futures (AMT1, AMT3) <sup>5</sup>	5,000 <sup>1</sup>	N/A	N/A	25	1402(g), 1402(q)(i), 2102(g), 2102(q)(i), 412, 412B

<sup>1</sup> Position Limit

<sup>2</sup> Position Accountability

<sup>3</sup> Subject to Holiday Hours: [Hours & Holidays](#)

<sup>4</sup> 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.

<sup>5</sup> Position Limit applies to each product separately.

<sup>6</sup> Position limits apply collectively to positions in the CB Index Futures product and the related CB Options product. CB Options are converted to equivalent futures using the options delta.

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.