

CFE POSITION LIMIT AND ACCOUNTABILITY TABLE

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

Contract	Position Limit ¹ or Position Accountability ² Level (Net Long/Short) All Expirations Combined	Expiring Contract Limit (Net Long/Short)	Special Expiration Limits (Net Long/Short)				Related CFE Rules
			Position Accountability Level for the Friday prior to Expiration	Position Accountability Level for the Business Day ₄ Prior to Expiration	Position Limit for the Business Day ₄ Prior to Expiration	Position Limit for the Last Five Business Days ₄ Prior to Expiration	
CBOE VIX Futures (VX)	50,000 ₂	N/A	30,000 ₂	10,000 ₂	N/A	N/A	1202(d), 412A
CBOE S&P 500 Variance Futures (VA)	125,000 ₃	N/A	N/A	N/A	N/A	N/A	2302(d), 412
CBOE Russell 2000 Volatility Futures (VU)	5,000 ₁	N/A	N/A	N/A	2,500 ₁	N/A	2102(d), 412
CBOE/CBOT 10- Year Treasury Note Volatility Index Futures (VXTYN)	5,000 ₁	N/A	N/A	N/A	N/A	5,000 ₁	1402(d), 412

¹ Position Limit

² Position Accountability

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

⁴ Subject to Holiday Hours: <http://cfe.cboe.com/aboutcfe/ExpirationCalendar.aspx>

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, 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.