



**Date:** 10/12/2021

**Subject:** Chicago Futures Exchange Rate Update

On Thursday October 14, 2021 the SPAN rates for Chicago Futures Exchange products will be updated to the following:

**Proposed VIX Rates**

Proposed VIX Rates		Scan Range		Spreads				Total Spread Margin		
Tier	Contracts	Heightened Risk Profile	Maintenance	Priority	Tier	v.	Tier	Spread Charge	Heightened Risk Profile	Maintenance
1	1	\$9,900	\$9,000	23	1		2	\$2,800	\$6,105	\$5,550
2	2	\$7,150	\$6,500	29	1		3	\$3,890	\$8,696	\$7,905
3	3	\$5,885	\$5,350	30	1		4	\$4,530	\$10,186	\$9,260
4	4	\$5,170	\$4,700	32	1		5	\$4,870	\$11,105	\$10,095
5	5	\$4,675	\$4,250	33	1		6	\$4,820	\$11,655	\$10,595
6	6	\$4,125	\$3,750	34	1		7	\$4,880	\$12,023	\$10,930
7	7	\$3,850	\$3,500	35	1		8	\$5,260	\$12,683	\$11,530
8	8	\$3,630	\$3,300	36	1		9	\$8,410	\$15,725	\$14,295
9	9	\$4,015	\$3,650	10	2		3	\$1,390	\$2,921	\$2,655
				19	2		4	\$2,090	\$4,477	\$4,070
				22	2		5	\$2,450	\$5,418	\$4,925
				24	2		6	\$2,530	\$6,111	\$5,555
				26	2		7	\$2,670	\$6,567	\$5,970
				27	2		8	\$3,110	\$7,293	\$6,630
				31	2		9	\$6,280	\$10,357	\$9,415
				5	3		4	\$960	\$1,843	\$1,675
				12	3		5	\$1,480	\$2,959	\$2,690
				14	3		6	\$1,600	\$3,696	\$3,360
				17	3		7	\$1,860	\$4,285	\$3,895
				20	3		8	\$2,290	\$5,000	\$4,545
				28	3		9	\$5,060	\$7,623	\$6,930
				2	4		5	\$640	\$1,249	\$1,135
				8	4		6	\$1,040	\$2,294	\$2,085
				11	4		7	\$1,340	\$2,926	\$2,660
				13	4		8	\$1,820	\$3,696	\$3,360
				25	4		9	\$4,410	\$6,122	\$5,565

3	5	6	\$650	\$1,320	\$1,200
7	5	7	\$960	\$1,964	\$1,785
9	5	8	\$1,480	\$2,778	\$2,525
21	5	9	\$4,080	\$5,214	\$4,740
1	6	7	\$660	\$1,029	\$935
6	6	8	\$1,230	\$1,898	\$1,725
16	6	9	\$3,750	\$4,246	\$3,860
4	7	8	\$1,010	\$1,353	\$1,230
15	7	9	\$3,690	\$4,241	\$3,855
18	8	9	\$3,610	\$4,395	\$3,995

#### Proposed VXW Rates

		Scan Range		Spreads			
Tier	Contracts	Heightened Risk Profile	Maintenance	Priority	Tier	vs.	Tier
1	1-5	\$9,900	\$9,000	1	1	1	\$4,740

The Short Option Minimum for VIX and VIXW options will increase to \$38 from \$25.

#### Proposed IBHY Rates

		Scan Range		Spreads			
Tier	Contract Number	Heightened Risk Profile	Maintenance	Priority	Tier	v.	Tier
1	1	\$4,950	\$4,500	1	1	1	\$865

#### Proposed IBIG Rates

		Scan Range		Spreads			
Tier	Contract Number	Heightened Risk Profile	Maintenance	Priority	Tier	v.	Tier
1	1-4	\$3,960	\$3,600	1	1	1	\$1,050

#### Proposed AMB07 Rates (No Change)

		Scan Range		Spreads			
Tier	Contract Number	Heightened Risk Profile	Maintenance	Priority	Tier	v.	Tier
1	1-9	\$319	\$290	1	1	1	\$400

#### Proposed AMB30 Rates

		Scan Range		Spreads				Total Spread Margin	
Tier	Contract Number	Heightened Risk Profile	Maintenance	Priority	Tier	v.	Tier	Spread Charge	
1	1-6	\$396	\$360	1	1	1		\$100	\$110 \$100
2	7-12	\$374	\$340	3	1	2		\$150	\$187 \$170
3	13-18	\$506	\$460	7	1	3		\$345	\$490 \$445
4	19-24	\$726	\$660	10	1	4		\$480	\$858 \$780
				2	2	2		\$145	\$160 \$145
				6	2	3		\$305	\$468 \$425

9	2	4	\$430	\$825	\$750
4	3	3	\$285	\$314	\$285
8	3	4	\$445	\$710	\$645
5	4	4	\$410	\$451	\$410

**Proposed AMB90 Rates**

		Scan Range		Spreads				Total Spread Margin	
Tier	Contract Number	Heightened Risk Profile	Maintenance	Priority	Tier	v.	Tier	Spread Charge	Heightened Maintenance
1	1	\$61	\$55	2	1		2	\$100	\$308 \$280
2	2-4	\$259	\$235	1	2		2	\$140	\$154 \$140

**Proposed AMT1S (No Change)**

		Scan Range		Spreads			
Tier	Contract Number	Heightened Risk Profile	Maintenance	Priority	Tier	v.	Tier
1	1-36	\$319	\$290	1	1		1