

#47130

TO: ALL CLEARING MEMBERS

DATE: June 12, 2020

**SUBJECT:** Customer Margins for Small Exchange

OCC is updating the margin rate for Stocks 75 Index futures as listed in the table below. The changes will go into effect Tuesday 6/16/2020

The following scan range will be updated, all others will not change:

				Current	
	Commodity		Speculator		Spread
Description	Code	Symbol	Initial	Maintenance	Charge
Small Exchange Stocks 75 Index	75SME	SM75			
Contract Month 1-2	75SME Tier 1		\$495	\$450	\$150

6/16/2020 Rates						
Speculator		Spread				
Initial	Maintenance	Charge				
\$550	\$500	\$150				

For questions regarding this memo, Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, and email <a href="mailto:memberservices@theocc.com">memberservices@theocc.com</a> or <a href="mailto:pricingandmargins@theocc.com">pricingandmargins@theocc.com</a>.