



TO: ALL CLEARING MEMBERS
DATE: JUNE 18, 2020
SUBJECT: CUSTOMER MARGINS FOR CBOE FUTURES EXCHANGE

OCC is updating the customer SPAN rates on Monday June 22, 2020 for the following Cboe Futures Exchange products. The current and updated rates are below:

Current

Commodity Code	Product	Tier	Description	Scan Range	Spread Charge
IBHY	IBHY	1	Cboe iBoxx iShares High Yield Corp Bond Index	\$7,000	\$850
IBIG	IBIG	1	Cboe iBoxx iShares Investment Grade Corp Bond Index	\$6,380	\$700
AMB07	AMW1-5	1	Cboe 7-Day Ameribor Future	\$1,313	\$1,654
AMB90	AMB3	1	Cboe 3-Month Ameribor Future	\$394	\$394

Effective 6/22

Commodity Code	Product	Tier	Description	Scan Range	Spread Charge
IBHY	IBHY	1	Cboe iBoxx iShares High Yield Corp Bond Index	\$5,390	\$1,740
IBIG	IBIG	1	Cboe iBoxx iShares Investment Grade Corp Bond Index	\$3,780	\$1,160
AMB07	AMW1-5	1	Cboe 7-Day Ameribor Future	\$390	\$570
AMB90	AMB3	1	Cboe 3 Month Ameribor Future Contract 1	\$65	1v2 \$90
		2	Cboe 3 Month Ameribor Future Contracts 2+	\$320	2v2 \$250

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 memberservices@theocc.com or pricingandmargins@theocc.com.