



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#47456**

**TO: ALL CLEARING MEMBERS**

**DATE: AUGUST 18, 2020**

**SUBJECT: CUSTOMER MARGINS FOR SMALL EXCHANGE**

OCC is updating the margin schedule for the Small exchange futures as listed in the table below. Included in the table are the rates for the Small Technology 60 Index (STIX) which will list on August 24<sup>th</sup>. The changes will go into effect Monday 8/24/2020.

Description	Commodity Code	Symbol	Current			Proposed			
			Speculator Initial	Maintenance	Spread Charge	Speculator Initial	Maintenance	Effective File Date	Spread Charge
Small Exchange Dollar Index	FXSME	SFX							
Contract Month 1-2	FXSME Tier 1		\$159	\$145	\$48	\$176	\$160	8/24/2020	\$45
Small Exchange Stocks 75 Index	75SME	SM75							
Contract Month 1-2	75SME Tier 1		\$550	\$500	\$150	\$567	\$515	8/24/2020	\$110
Small Exchange Precious Metals Index	PRESME	SPRE							
Contract Month 1-2	PRESME Tier 1		\$440	\$400	\$68	\$440	\$400	8/24/2020	\$60
Small Technology 60 Index	STXSME	STIX							
Contract Month 1-2	STXSME Tier 1		New Product			\$440	\$400	8/24/2020	\$100

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](mailto:memberservices@theocc.com) or [pricingandmargins@theocc.com](mailto:pricingandmargins@theocc.com).