



**THE FOUNDATION  
FOR SECURE  
MARKETS**

#48358

**TO: ALL CLEARING MEMBERS**

**DATE: February 26, 2021**

**SUBJECT: CUSTOMER MARGINS FOR CHICAGO FUTURES EXCHANGE AND SMALL EXCHANGE**

OCC is updating the margin rate for CBOE 1 Month Ameribor futures and Small Exchange 2 Year Treasury Yield Index as listed in the table below. The changes will go into effect Tuesday 3/2/2021.

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

			Current				Proposed				
Description	Commodity Code	Symbol	Heightened Risk to Maintenance				Heightened Risk to Maintenance				Effective File Date
			Heightened Risk Rate	Ratio	Maintenance	Spread Charge	Heightened Risk Rate	Ratio	Maintenance	Spread Charge	
Small Exchange 2 Yr Treasury Yield Index	2YSME	SFX									
Contract Month 1-2	2YSME Tier 1		\$49	1.100	\$45	\$20	\$61	1.100	\$55	3/2/2021	\$20

  

			Current				Proposed				
Description	Commodity Code	Symbol	Heightened Risk to Maintenance				Heightened Risk to Maintenance				Effective File Date
			Heightened Risk Rate	Ratio	Maintenance	Spread Charge	Heightened Risk Rate	Ratio	Maintenance	Spread Charge	
30 Day Ameribor	AMB30	AMB									
Contracts 1 - 24	AMB30 Tier 1		\$281	1.100	\$255	\$175	\$358	1.100	\$325	3/2/2021	\$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](mailto:memberservices@theocc.com) or [pricingandmargins@theocc.com](mailto:pricingandmargins@theocc.com).