



**THE FOUNDATION
FOR SECURE
MARKETS**

#48399

TO: ALL CLEARING MEMBERS

DATE: March 5, 2020

SUBJECT: CUSTOMER MARGINS FOR SMALL EXCHANGE

OCC is updating the margin schedule for the Small exchange futures as listed in the table below. The changes will go into effect Tuesday 3/9/2020.

			Current			Proposed			
Description	Commodity Code	Symbol	Heightened Risk	Maintenance	Spread Charge	Heightened Risk	Maintenance	Effective File Date	Spread Charge
Small Exchange Dollar Index	FXSME	SFX							
Contract Month 1-2	FXSME Tier 1		\$165	\$150	\$35	\$182	\$165	3/9/2021	\$35
Small Exchange Stocks 75 Index	75SME	SM75							
Contract Month 1-2	75SME Tier 1		\$523	\$475	\$90	\$627	\$570	3/9/2021	\$125
Small Exchange Precious Metals Index	PRESME	SPRE							
Contract Month 1-2	PRESME Tier 1		\$462	\$420	\$75	\$517	\$470	3/9/2021	\$70
Small Technology 60 Index	STXSME	STIX							
Contract Month 1-2	STXSME Tier 1		\$484	\$440	\$100	\$550	\$500	3/9/2021	\$75
Small Exchange 10 Yr Treasury Yield Index	10YSME	S10Y							
Contract Month 1-2	10YSME Tier 1		\$181	\$165	\$80	\$220	\$200	3/9/2021	\$90

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.