



**THE FOUNDATION
FOR SECURE
MARKETS**

#48876

TO: ALL CLEARING MEMBERS

DATE: June 18, 2021

SUBJECT: CUSTOMER MARGINS FOR CHICAGO FUTURES EXCHANGE

OCC is updating the margin rate for CBOE 1 Month Ameribor futures as listed in the table below. The changes will go into effect Tuesday 6/22/2021.

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

			Current			Proposed			
Description	Commodity Code	Symbol	Heightened Risk	Maintenance	Spread Charge	Heightened Risk	Maintenance	Effective File Date	Spread Charge
30 Day Ameribor	AMB30	AMB							
Contracts 1 - 24	AMB30 Tier 1		\$341	\$310	\$315	\$451	\$410	6/22/2021	\$420

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.