



**THE FOUNDATION
FOR SECURE
MARKETS**

#49201

TO: ALL CLEARING MEMBERS

DATE: August 30, 2021

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 Wednesday 9/1/2020.

			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		\$176	\$160	\$40	\$176	\$160	9/1/2021	\$35
Small Exchange Stocks 75 Index	75SME	SM75							
Contract Month 1-2	75SME Tier 1		\$754	\$685	\$130	\$908	\$825	9/1/2021	\$125
Small Exchange Precious Metals Index	PRESME	SPRE							
Contract Month 1-2	PRESME Tier 1		\$550	\$500	\$65	\$550	\$500	9/1/2021	\$60
Small Technology 60 Index	STXSME	STIX							
Contract Month 1-2	STXSME Tier 1		\$550	\$500	\$50	\$583	\$530	9/1/2021	\$50
Small Exchange 2 Yr Treasury Yield Index	2YSME	S2Y							
Contract Month 1-2	2YSME Tier 1		\$61	\$55	\$30	\$73	\$66	9/1/2021	\$36
Small Exchange 10 Yr Treasury Yield Index	10YSME	S10Y							
Contract Month 1-2	10YSME Tier 1		\$275	\$250	\$60	\$330	\$300	9/1/2021	\$60
Small Exchange 30 Yr Treasury Yield Index	30YSME	S30Y							
Contract Month 1-2	30YSME Tier 1		\$330	\$300	\$60	\$369	\$335	9/1/2021	\$60
Small Exchange Crude Oil Futures	SMO	SMO							
Contract Month 1-2	SMO Tier 1		\$1,100	\$1,000	\$275	\$1,320	\$1,200	9/1/2021	\$165
Small Cannabis Equity Index	S420	S420							
Contract Month 1-2	S420 Tier 1		\$204	\$185	\$66	\$187	\$170	9/1/2021	\$45

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.