



**THE FOUNDATION
FOR SECURE
MARKETS**

#49639

TO: ALL CLEARING MEMBERS

DATE: November 24, 2021

SUBJECT: CUSTOMER MARGINS FOR SMALL FUTURES EXCHANGE

OCC is updating the margin rate for Small Cryptocurrency Equity Index Futures Contract as listed in the table below. The changes will go into effect Monday 11/29/2021.

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	Spread Charge	Effective File Date
Small Cryptocurrency Equity Index Futures Contract	SCCX	SCCX							
Contract Month 1-2	SCCX Tier 1		\$578	\$525	\$250	\$622	\$565	\$300	11/29/2021

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.