



**THE FOUNDATION
FOR SECURE
MARKETS**

#49936

TO: ALL CLEARING MEMBERS

DATE: January 19, 2022

SUBJECT: CUSTOMER MARGINS FOR CBOE FUTURES EXCHANGE

OCC is updating the margin rate Cboe 1-Month Ameribor Futures Contract as listed in the table below. The changes will go into effect Friday 1/21/2022.

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

			Current		Proposed		
Description	Commodity Code	Symbol	Heightened Risk	Maintenance	Heightened Risk	Maintenance	Effective File Date
30 Day Ameribor	AMB30	AMB					
Contracts 7 - 12	AMB30 Tier 3		\$495	\$450	\$539	\$490	1/21/2022

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.