



**THE FOUNDATION  
FOR SECURE  
MARKETS**

#52125

**TO:** ALL CLEARING MEMBERS

**DATE:** 3/16/2023

**SUBJECT:** CUSTOMER MARGINS FOR CHICAGO FUTURES EXCHANGE

OCC is updating the scan ranges for AMB30 and the spread charges for AMB30 and AMT1S as listed below. Advanced notification of any changes will continue to be provided. The changes will go into effect Monday 3/20/2023.

**Proposed AMB30 Rates**

			Spreads			
Tier	Contract Number	Maintenance	Priority	Tier	v. Tier	Spread Charge
1	1-3	940	3	1	1	620
2	4-6	1500	6	1	2	1090
3	7-9	1960	9	1	3	1405
4	10-17	2050	10	1	4	1850
			2	2	2	580
			4	2	3	815
			8	2	4	1450
			1	3	3	455
			7	3	4	1868
			5	4	4	1740

**Current AMB30 Rates**

			Spreads			
Tier	Contract Number	Maintenance	Priority	Tier	v. Tier	Spread Charge
1	1-3	940	3	1	1	620
2	4-6	1250	6	1	2	1340
3	7-9	1660	9	1	3	1705
4	10-17	1970	10	1	4	1930
			2	2	2	520
			4	2	3	865
			8	2	4	1280
			1	3	3	455
			7	3	4	1410
			5	4	4	1450

### Proposed AMT1S Rates

			Spreads				
Tier	Contract Number	Maintenance	Priority	Tier	v.	Tier	Spread Charge
1	1-12	1000	6	1		1	1000
2	13-24	780	5	1		2	750
3	25-30	690	4	1		3	630
			2	2		2	380
			3	2		3	430
			1	3		3	145

### Current AMT1S Rates

			Spreads				
Tier	Contract Number	Maintenance	Priority	Tier	v. Tier	Spread Charge	
1	1-12	1000	4	1		1000	
2	13-24	780	5	1		585	
3	25-30	690	6	1		475	
			2	2		380	
			3	2		430	
			1	3		145	

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](mailto:memberservices@theocc.com) or [pricingandmargins@theocc.com](mailto:pricingandmargins@theocc.com).