



**THE FOUNDATION
FOR SECURE
MARKETS**

#52147

TO: ALL CLEARING MEMBERS

DATE: 3/20/2023

SUBJECT: CUSTOMER MARGINS FOR CHICAGO FUTURES EXCHANGE

OCC is updating the scan ranges and spread charges as listed below. Advanced notification of any changes will continue to be provided. The changes will go into effect Monday 3/22/2023.

Proposed AMB30 Rates

			Spreads			
Tier	Contract Number	Maintenance	Priority	Tier	v. Tier	Spread Charge
1	1-3	1130	3	1	1	750
2	4-6	1800	6	1	2	980
3	7-9	1960	9	1	3	1595
4	10-17	2050	10	1	4	2040
			2	2	2	580
			4	2	3	1115
			8	2	4	1750
			1	3	3	455
			7	3	4	1870
			5	4	4	1860

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	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

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.