



#53208

TO: ALL CLEARING MEMBERS
DATE: 9/19/2023
SUBJECT: CUSTOMER MARGINS FOR SMALL EXCHANGE

OCC is updating the scan ranges, spread charges, and inter spread rates as listed below. Advanced notification of any changes will continue to be provided. The changes will go into effect Tuesday 9/19/2023.

S2Y Rates

		Scan Range		Spreads			Total Spread Margin	
Tier	Contract s	Heightened Risk Profile	Maintenance	Priority	Tier vs. Tier	Spread Charge	Heightened	Maintenance
1	1-2	\$660	\$600	1	1 1	\$175	\$192.5	\$175

S10Y Rates

		Scan Range		Spreads			Total Spread Margin	
Tier	Contract s	Heightened Risk Profile	Maintenance	Priority	Tier v. Tier	Spread Charge	Heightened	Maintenance
1	1-2	\$346.5	\$315	1	1 1	\$85	\$93.5	\$85

S30Y Rates

		Scan Range		Spreads			Total Spread Margin	
Tier	Contract s	Heightened Risk Profile	Maintenance	Priority	Tier v. Tier	Spread Charge	Heightened Risk	Maintenance
1	1-2	\$264	\$240	1	1 1	\$60	\$66	\$60

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.