



#54802

TO: ALL CLEARING MEMBERS
DATE: 6/28/2024
SUBJECT: CUSTOMER MARGINS FOR SMALL EXCHANGE

OCC is updating the SML scan ranges and spread charges. Advanced notification of any changes will continue to be provided. The changes will go into effect on Tuesday 7/2/2024.

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	\$677	\$615	1	1	1	\$75	\$83	\$75

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	\$336	\$305	1	1	1	\$80	\$88	\$80

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	\$253	\$230	1	1	1	\$55	\$61	\$55

Offsets – No changes

S10Y – S30Y

		Offset	
Tier	Priority	Current	Proposed
1	1	75%	75%

S2Y – S10Y

		Offset	
Tier	Priority	Current	Proposed
1	2	75%	75%

S2Y – S30Y

		Offset	
Tier	Priority	Current	Proposed
1	3	65%	65%

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@theooc.com or pricingandmargins@theooc.com.