

#56348

TO: ALL CLEARING MEMBERS

DATE: 04/10/2025

SUBJECT: CUSTOMER MARGINS FOR CBOE FUTURES EXCHANGE

OCC is updating the scan ranges and spread charges as listed below. Rate changes will go into effect on Monday 4/14/2025.

Proposed VA Rates

		Scan Range		Spread					
	Tier	Symbol	Heightened	Maintenance	Priority	Tier	VS.	Tier	Spread Charge
	4	VAN25	\$378	\$315	1	1		1	\$135
	5	VAQ25	\$426	\$355					
	6	VAU25	\$456	\$380					
	7	VAZ25	\$192	\$160					
	8	VAM26	\$174	\$145					

Proposed IBHY Rates

		Scan Range			
Tier	Symbol	Heightened	Maintenance		
1	IBHYM2 5	\$5,115	\$4,650		
1	IBHYU25	\$5,115	\$4,650		
1	IBHYZ25	\$5,115	\$4,650		

Proposed IEMDX Rates

		Scan Range			
Tier	Symbol	Heightened	Maintenance		
1	IEMDM2 5	\$330	\$300		
1	IEMDU2 5	\$330	\$300		
1	IEMDZ25	\$330	\$300		

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.