



**THE FOUNDATION
FOR SECURE
MARKETS**

#47283

TO: ALL CLEARING MEMBERS
DATE: JULY 13, 2020
SUBJECT: BASEL III – JUNE 30, 2020 DATA REVISED

On a monthly basis OCC publishes information to assist its clearing members in calculating their exposure to OCC as a central counterparty arising from default contributions under the Basel III regulatory capital framework.

Due to inadvertently omitting a portion of OCC's "skin-in-the-game" default waterfall contributions within the SA-CCR Basel III calculations, OCC published on July 13, 2020 revised SA-CCR Basel III results for June 2020 month-end.

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 Credit Risk Management at creditriskanalysts@theocc.com.