



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#47704**

**TO: ALL CLEARING MEMBERS**  
**DATE: OCTOBER 12, 2020**  
**SUBJECT: BASEL III – SEPTEMBER 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 doubling Clearing Members' prefunded default fund contributions within the SA-CCR Basel III calculations, on October 9, 2020 OCC published revised SA-CCR Basel III results for September 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](mailto:memberservices@theocc.com) or Credit Risk Management at [creditriskanalysts@theocc.com](mailto:creditriskanalysts@theocc.com).