



**THE FOUNDATION
FOR SECURE
MARKETS**

#48158

TO: ALL CLEARING MEMBERS
DATE: JANUARY 12, 2021
SUBJECT: BASEL III – DECEMBER 31, 2020 DATA REVISED

On a monthly basis OCC publishes Key Summary Statistics 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 inadvertent error in the reported DF_{CCP} CCP's prefunded own resources, OCC published on January 12, 2021 revised SA-CCR Basel III results for November and December 2020 month-end. Please refer to <https://www.theocc.com/risk-management/basel/default.jsp> for the revised summary.

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.