



TO: ALL CLEARING MEMBERS

DATE: February 1, 2021

SUBJECT: MONTHLY CLEARING FUND SIZING REPORT

The monthly Clearing Fund Sizing report is now available via ENCORE.

As set forth in OCC Rules Chapter X – Clearing Fund Contributions, each Clearing Member’s contribution to the Clearing Fund is resized monthly. Additionally, whenever a Clearing Member’s Clearing Fund Sizing report shows a deficit, such Clearing Member shall satisfy the deficit by a deposit in a form approved by OCC by 9:00 A.M. Central Time (10:00 A.M. Eastern Time) on the second business day following the issuance of such Clearing Fund Sizing report.

The acceptable forms of such a deposit include cash and Government securities in accordance with OCC Rule 1002. Minimum cash requirements apply.

Any Clearing Member who does not satisfy a Clearing Fund deficit within the two (2) business day period ending at 9:00am Central Time on 2-3-2021 will be immediately issued a draft upon their bank in order to satisfy any Clearing Fund deficit.

If you have any questions pertaining to this memo please e-mail Collateral Services at collateralservices@theocc.com.