



**THE FOUNDATION
FOR SECURE
MARKETS**

#48235

DATE: FEBRUARY 2, 2021

SUBJECT: CLEARING FUND DAILY REQUIREMENT PROJECTION REPORT

A new report titled Clearing Fund Daily Requirement Projection Report is being made available in ENCORE (Reports > CMO/Exchange > Collateral Reports) for the first time today and will be produced daily going forward. This report contains projected Clearing Fund allocations for the next monthly sizing based on a projected Clearing Fund size and a rolling one-month period for the allocation components of risk, volume, and open interest. The structure of this report and information included is very similar to the Clearing Fund Sizing Report which is published on the first business day of each month containing the official Clearing Fund size and corresponding allocations. Please note the accuracy of projected Clearing Fund allocations will improve as the month progresses and is also dependent on a projected overall Clearing Fund size both of which are subject to change.

If you have any questions pertaining to this memo, please email stlrmgroup@theocc.com.