



**THE FOUNDATION
FOR SECURE
MARKETS**

#48436

TO: ALL CLEARING MEMBERS
DATE: MARCH 15, 2021
SUBJECT: BASEL III – FEBRUARY 26, 2021 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 a delay in the reporting of the DFccp amount used in the SA-CCR Basel III calculations, on March 10, 2021 OCC published revised SA-CCR Basel III results for February 2021 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@theoocc.com or Credit Risk Management at creditriskanalysts@theoocc.com.