



**THE FOUNDATION
FOR SECURE
MARKETS**

#49115

Date: August 10, 2021

Subject: Decommission of Foreign Marginable Securities Program – Reminder

As previously stated in OCC Memo #48247, effective November 12, 2021, OCC will discontinue support of the Foreign Marginable Securities (“FMS”) program.

FMS data is currently available as part of the daily Risk Based Haircut / Customer Portfolio Margin (“RBH/CPM”) theoretical output files. The FMS content is comprised of a report listing securities trading on non-US markets that meet the conditions described as having a “Ready Market” pursuant to paragraph (c)(11) of SEA Rule 15c3-1. This report is published on the public website and included in RBH/CPM FXML file transmissions. The FMS content also includes theoretical price and profit/loss values on FMS eligible stocks and related options distributed within the RBH/CPM Theoretical Profit and Loss Values files.

The final file distributions will occur the evening of November 12, 2021, and the web site listing will be decommissioned on November 13, 2021.

OCC encourages all recipients to begin identifying operational and system dependencies related to this data. If your firm receives these files but does not currently utilize the data, please contact your OCC Clearing Member Representative to terminate this transmission as soon as possible. Any remaining active FMS transmissions will be discontinued after the final distribution on November 12, 2021.

For questions regarding this memo, Clearing Members or Non-Clearing Member Subscribers may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, and email memberservices@theocc.com or pricingandmargins@theocc.com.