



**THE FOUNDATION
FOR SECURE
MARKETS®**

#56076

Date: February 19, 2025

Subject: Basel Sa-CCR October 31, 2024, November 29, 2024, and December 31, 2024, Data Revised

On a monthly basis, OCC publishes information to assist Clearing Members in calculating their exposure to OCC as a central counterparty arising from default contributions under the Basel III regulatory capital framework.

OCC has become aware that the reported DFccp amounts defining the total default fund contributions were incorrect in OCC ENCORE BASEL reporting for October 31, 2024, November 29, 2024, and December 31, 2024. OCC has revised Basel SA-CCR results for the listed dates.

Please refer to <https://www.theocc.com/risk-management/basel-iii> for the revised summary. The incorrect amount did not impact CEM Basel III results for the previously listed months.

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.