OCC THE FOUNDATION FOR SECURE MARKETS®

#59691

Date: September 01, 2026

Subject: Clearing Fund Allocation – Parallel Report Reminder and Implementation Status Update

Introduction

The purpose of this Information Memo is to remind Clearing Members that parallel reporting has been available since November 2025 to help Clearing Members assess the potential impact of OCC's proposed rule change to the Clearing Fund allocation methodology (the "Proposal") on their Clearing Fund requirements, and to update Clearing Members on the status of the Proposal.

Background:

On September 26, 2025, OCC filed with the Securities and Exchange Commission ("SEC" or the "Commission") the Proposal (File No.SR-OCC-2025-018) concerning revisions to the approach for allocating Clearing Fund requirements across Clearing Members. OCC notified Clearing Members of the filing in Information Memo 57374, issued October 2, 2025.

Parallel Report:

As communicated in Information Memo #57681, issued on November 20, 2025, the parallel report, which provides projected Clearing Fund requirements under the proposed methodology, continues to be available on ENCORE and can be accessed via Reports -> CMO/Exchange -> Collateral Reports->CLEARING FUND DAILY REQ PROJ REPORT PARALLEL.

Information memo #57681 includes pertinent details of the allocation methodology, along with instructions for accessing both the parallel report and the current Clearing Fund methodology production report.

Implementation Timeline:

As communicated in Information Memo #58242, issued on January 26, 2026, the Proposal, approved on December 11, 2025, was automatically stayed pending the Commission's review of a Clearing Member's petition for review of that approval. On February 13, 2026, the Commission granted the petition for review. The Proposal remains stayed pending the Commission's determination, and no timeline for implementation is currently available. OCC will inform Clearing Members of any update in the timeline for implementation via Information Memo.

For questions concerning this memorandum, please email stlrmgroup@theocc.com.