



Date: October 21, 2026

Subject: Clearing Fund Allocation – Report Changes

Introduction

The purpose of this Information Memo is to notify Clearing Members of reporting changes associated with the implementation of the Clearing Fund allocation methodology enhancement as previously communicated in Information Memo [#59902](#). This Information Memo is an update to Information Memo [#57374](#), issued October 2, 2025; Information Memo [#57681](#), issued November 20, 2025; Information Memo [#58242](#), issued January 26, 2026; and Information Memo [#59691](#), issued September 1, 2026.

Clearing Fund Sizing Report Changes

The daily parallel reporting that has been available in ENCORE since October 31, 2025, will replace both existing production daily and monthly reports starting today. These reports, as specified further below, will continue to be accessed in the same location in ENCORE (Reports -> CMO/Exchange -> Collateral Reports) and the previous versions of those reports will remain available for prior dates.

- CLEARING FUND DAILY REQ PROJECTION REPORT: a daily report which provides projected requirements using a rolling lookback and projected Clearing Fund size. This report will be identical to the monthly report as of the last business day of each month.
- CLEARING FUND SIZING REPORT: a monthly report which provides Clearing Members with their official Clearing Fund requirement including the portion required to be maintained in cash.

In addition to the descriptions included in Information Memo [#57681](#), updates have also been made to Section J of the Operations Manual to provide details on the new report format which is now available via Quick Links on the [MyOCC](#) landing page.

As a reminder, the new Clearing Fund allocation methodology will be implemented beginning with the November 2026 Clearing Fund size, which will be calculated overnight using data as of Friday, October 30, 2026, and released to Clearing Members on Monday, November 2, 2026. Any related deficits will be collected in cash as part of normal settlement on Monday, November 2, 2026.

Clearing Members who would like further details or have any questions concerning this memorandum, should email stlrmgroup@theocc.com.