

OCC Proposed Rule Change and Advance Notice Filing Report – Q4 2016 to Present

Proposed Rule Changes

Filing Number	Filing Date	Description	Current Status
SR-OCC-2016-012	9/30/2016	Proposed rule change to revise OCC's Schedule of Fees.	Effective upon filing
SR-OCC-2016-013	10/18/2016	Proposed rule change concerning OCC's margin coverage during times of increase volatility.	Withdrawn (resubmitted as SR-OCC-2017-001)
SR-OCC-2016-014 Amendment No. 1	10/18/2016 11/28/2016	Proposed rule change related to compliance with Section 871(m) of the Internal Revenue Code.	Approved
SR-OCC-2017-001	1/04/2017	Proposed rule change concerning OCC's margin coverage during times of increased volatility.	Approved
SR-OCC-2017-002 Resubmission	2/17/2017 2/22/2017	Proposed rule change concerning changes to OCC's management structure.	Approved
SR-OCC-2017-003 Resubmission 1 Resubmission 2 Resubmission 3	2/28/2017 3/16/2017 3/28/2017 3/29/2017	Proposed rule change concerning the Requirement for Clearing Members to participate in default management testing.	Effective upon filing
SR-OCC-2017-004	2/28/2017	Proposed rule change concerning enhancements to OCC's Stock Loan Programs.	Approved
SR-OCC-2017-005 Resubmission 1 Resubmission 2	3/3/2017 4/7/2017 10/10/2017	Proposed rule change concerning OCC's Risk Management Framework.	Approved
SR-OCC-2017-006 Resubmission	3/30/2017 4/13/2017	Proposed rule change to amend OCC's Board of Directors Charter and Board Committee Charters.	Rejected
SR-OCC-2017-007 Resubmission 1 Resubmission 2 Amendment No. 1	4/7/2017 11/1/2017 12/11/2017 12/18/2017	Proposed rule change concerning OCC's Margin Policy.	Approved

SR-OCC-2017-008 Resubmission	4/10/2017 10/27/2017	Proposed rule change concerning OCC's Collateral Risk Management Policy.	Approved
SR-OCC-2017-009 Resubmission	4/10/2017 10/12/2017	Proposed rule change concerning OCC's Counterparty Credit Risk Management Policy.	Approved
SR-OCC-2017-010 Resubmission	4/10/2017 10/12/2017	Proposed rule change concerning OCC's Default Management Policy.	Approved
SR-OCC-2017-011 Resubmission	4/11/2017 12/28/2017	Proposed rule change concerning OCC's Model Risk Management Policy.	Approved
SR-OCC-2017-012	5/05/2017	Proposed rule change to amend OCC's By-Laws to clarify that the Board may, in its discretion, designate that the Chief Operating Officer also serve as President of OCC.	Effective upon filing
SR-OCC-2017-013 Resubmission	5/24/2017 6/1/2017	Proposed rule change in connection with proposed changes relating to a new Stock Options and Futures Settlement Agreement ("New Accord") between OCC and the National Securities Clearing Corporation.	Approved
SR-OCC-2017-014	6/7/2017	Proposed rule change concerning the cash in lieu of fractional shares to be delivered under adjusted options and futures contracts.	Rejected
SR-OCC-2017-015	6/9/2017	Proposed rule change concerning the U.S. market transition to a shortened settlement cycle.	Effective upon filing, implemented 9/5/2017
SR-OCC-2017-016	10/13/2017	Proposed rule change by The Options Clearing Corporation concerning the modified authority to approve auction bids.	Rejected
SR-OCC-2017-017	10/13/2017	Proposed rule change by The Options Clearing Corporation concerning liquidity for same day settlement.	Approved

SR-OCC-2017-018	10/13/2017	Proposed rule change by The Options Clearing Corporation concerning the ability to cash settle otherwise physically settled cleared contracts.	Rejected
SR-OCC-2017-019 Amendment No. 1	11/14/2017 11/22/2017	Proposed rule change concerning the adoption of a new minimum cash requirement for the Clearing Fund.	Approved; implemented 3/1/2018
SR-OCC-2017-020 Resubmission 1 Resubmission 2 Amendment No. 1 Amendment No. 2	10/13/2017 12/8/2017 12/18/2017 7/11/2018 7/12/2018	Proposed rule change by The Options Clearing Corporation concerning enhanced and new tools for recovery scenarios.	Approved
SR-OCC-2017-021 Resubmission 1 Resubmission 2 Amendment No. 1 Amendment No. 2	10/13/2017 10/31/2017 12/8/2017 7/11/2018 7/13/2018	Proposed rule change by The Options Clearing Corporation concerning updates to and formalization of OCC's Recovery and Orderly Wind-Down Plan.	Approved
SR-OCC-2017-022	11/13/2017	Proposed rule change by The Options Clearing Corporation concerning its margin methodology.	Approved
SR-OCC-2018-001 Resubmission	1/8/2018 1/18/2018	Proposed rule change by The Options Clearing Corporation concerning its Fee Policy.	Approved
SR-OCC-2018-002 Amendment No. 1	1/9/2018 1/19/2018	Proposed rule change to revise OCC's Schedule of Fees.	Withdrawn (resubmitted as SR-OCC-2018-004)
SR-OCC-2018-003	1/11/2018	Proposed rule change to modify OCC's rules regarding the exercise procedures for certain options on futures.	Effective upon filing
SR-OCC-2018-004	1/19/2018	Proposed rule change to revise OCC's Schedule of Fees.	Withdrawn
SR-OCC-2018-005	1/29/2018	Proposed rule change to revise OCC's Schedule of Fees.	Effective upon filing; implemented 3/1/2018
SR-OCC-2018-006	2/2/2018	Proposed rule change related to The Options Clearing Corporation's monthly and intra-month Clearing Fund sizing and monitoring processes.	Rejected

SR-OCC-2018-007 Amendment No. 1	3/23/2018 4/19/2018	Proposed rule change by The Options Clearing Corporation concerning its trade acceptance and novation rules.	Approved
SR-OCC-2018-008 Amendment No. 1 Amendment No. 2	5/30/2018 6/7/2018 7/11/2018	Proposed rule change by The Options Clearing Corporation concerning its stress testing and Clearing Fund methodology.	Approved
SR-OCC-2018-009	6/15/2018	Proposed rule change to facilitate reporting under Commodity Futures Trading Commission regulations applicable to Derivatives Clearing Organizations.	Effective upon filing with 30-day operative delay
SR-OCC-2018-010	7/16/2018	Proposed rule change to amend the definition of Flexibly Structured Options.	Effective upon filing
SR-OCC-2018-011	7/24/2018	Proposed rule change to make clarifying and conforming changes to The Options Clearing Corporation's Margins Methodology and Margin Policy.	Effective upon filing; implemented 10/1/2018
SR-OCC-2018-012	8/24/2018	Proposed rule change concerning amendments to OCC's Board of Directors and Board Committee Charters.	Approved
SR-OCC-2018-013 Resubmission 1	10/18/2018 10/26/2018	Proposed rule change to extend term limits for Member Directors serving on The Options Clearing Corporation's Board of Directors.	Pending
SR-OCC-2018-014 Amendment No. 1	10/22/2018 10/30/2018	Proposed rule change related to The Options Clearing Corporation's margin methodology for incorporating variations in implied volatility.	Pending

Advance Notice Filings

Filing Number	Filing Date	Description	Current Status
SR-OCC-2016-804	10/18/2016	Advance notice filing concerning OCC's margin coverage during times of increase volatility.	Withdrawn (resubmitted as SR-OCC-2017-801)
SR-OCC-2017-801	1/04/2017	Advance notice filing concerning OCC's margin coverage during times of increase volatility.	SEC No Objection; implemented 4/7/2017
SR-OCC-2017-802	2/28/2017	Advance notice filing concerning enhancements to OCC's Stock Loan Programs.	SEC No Objection; implemented 5/8/2017
SR-OCC-2017-803	5/4/2017	Advance notice filing in connection with the replacement of a credit facility designed to be used to meet obligations of OCC arising out of the default or suspension of a clearing member of OCC, in anticipation of a default by a clearing member, or as a result of the insolvency of any bank or clearing member doing business with OCC.	SEC No Objection; implemented 6/30/2017
SR-OCC-2017-804 Resubmission 1 Resubmission 2	5/24/2017 6/1/2017 6/1/2017	Advance notice filing in connection with proposed changes relating to a new Stock Options and Futures Settlement Agreement ("New Accord") between OCC and the National Securities Clearing Corporation	SEC No Objection; implemented 8/5/2017
SR-OCC-2017-805 Resubmission	6/19/2017 10/10/2017	Advance notice filing concerning the use of the Society of Worldwide Interbank Financial Telecommunication (SWIFT) messaging network in OCC's cash settlement process.	SEC No Objection; implemented 12/18/2017
SR-OCC-2017-806	10/13/2017	Advance notice filing by The Options Clearing Corporation concerning liquidity for same day settlement.	SEC No Objection; implemented 12/14/2017
SR-OCC-2017-807	10/13/2017	Advance notice filing by The Options Clearing Corporation concerning the ability to cash settle otherwise physically settled cleared contracts.	Rejected

SR-OCC-2017-808 Amendment No. 1	11/14/2017 11/22/2017	Advance notice filing concerning the adoption of a new minimum cash requirement for the Clearing Fund.	SEC No Objection; implemented 3/1/2018
SR-OCC-2017-809 Resubmission Amendment No. 1 Amendment No. 2	10/13/2017 12/8/2017 7/11/2018 7/11/2018	Advance notice filing by The Options Clearing Corporation concerning enhanced and new tools for recovery scenarios.	SEC No Objection; implemented 8/23/2018
SR-OCC-2017-810 Resubmission 1 Resubmission 2 Amendment No. 1 Amendment No. 2 Amendment No. 3	10/13/2017 10/31/2017 12/8/2017 7/11/2018 7/12/2018 7/12/2018	Advance notice filing by The Options Clearing Corporation ("OCC") concerning updates to and formalization of OCC's Recovery and Orderly Wind-Down Plan.	SEC No Objection; implemented 8/23/2018
SR-OCC-2017-811	11/13/2017	Advance notice filing by The Options Clearing Corporation concerning its margin methodology.	SEC No Objection; implemented 10/1/2018
SR-OCC-2018-801	2/2/2018	Advance notice filing by The Options Clearing Corporation concerning its monthly and intra-month Clearing Fund sizing and monitoring processes.	Rejected
SR-OCC-2018-802 Amendment No. 1	5/25/2018 6/26/2018	Advance notice filing in connection with the replacement of a credit facility designed to be used to meet obligations of OCC arising out of the default or suspension of a clearing member of OCC, in anticipation of a default by a clearing member, or as a result of the insolvency of any bank or clearing member doing business with OCC	SEC No Objection; implemented 6/28/2018
SR-OCC-2018-803 Amendment No. 1 Amendment No. 2	5/30/2018 6/7/2018 7/11/2018	Advance notice filing by The Options Clearing Corporation concerning its stress testing and Clearing Fund methodology.	SEC No Objection; implemented 9/1/2018
SR-OCC-2018-804 Amendment No. 1	10/22/2018 10/30/2018	Advance notice filing by The Options Clearing Corporation related to The Options Clearing Corporation's margin methodology for incorporating variations in implied volatility.	Pending