

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

### Proposed Rule Changes

Filing Number	Filing Date	Description	Current Status
<b>SR-OCC-2016-012</b>	9/30/2016	Proposed rule change to revise The Options Clearing Corporation's Schedule of Fees.	Effective upon filing
<b>SR-OCC-2016-013</b>	10/18/2016	Proposed rule change concerning The Options Clearing Corporation's margin coverage during times of increase volatility.	Withdrawn (resubmitted as SR-OCC-2017-001)
<b>SR-OCC-2016-014</b> 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
<b>SR-OCC-2017-001</b>	1/04/2017	Proposed rule change concerning The Options Clearing Corporation's margin coverage during times of increased volatility.	Approved
<b>SR-OCC-2017-002</b> Resubmission	2/17/2017 2/22/2017	Proposed rule change concerning changes to The Options Clearing Corporation's management structure.	Approved
<b>SR-OCC-2017-003</b> 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
<b>SR-OCC-2017-004</b>	2/28/2017	Proposed rule change concerning enhancements to The Options Clearing Corporation's Stock Loan Programs.	Approved
<b>SR-OCC-2017-005</b> Resubmission 1 Resubmission 2	3/3/2017 4/7/2017 10/10/2017	Proposed rule change concerning The Options Clearing Corporation's Risk Management Framework.	Approved
<b>SR-OCC-2017-006</b> Resubmission	3/30/2017 4/13/2017	Proposed rule change to amend The Options Clearing Corporation's Board of Directors Charter and Board Committee Charters.	Rejected

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2017-007</b> Resubmission 1 Resubmission 2 Amendment No. 1	4/7/2017 11/1/2017 12/11/2017 12/18/2017	Proposed rule change concerning The Options Clearing Corporation's Margin Policy.	Approved
<b>SR-OCC-2017-008</b> Resubmission	4/10/2017 10/27/2017	Proposed rule change concerning The Options Clearing Corporation's Collateral Risk Management Policy.	Approved
<b>SR-OCC-2017-009</b> Resubmission	4/10/2017 10/12/2017	Proposed rule change concerning The Options Clearing Corporation's Counterparty Credit Risk Management Policy.	Approved
<b>SR-OCC-2017-010</b> Resubmission	4/10/2017 10/12/2017	Proposed rule change concerning The Options Clearing Corporation's Default Management Policy.	Approved
<b>SR-OCC-2017-011</b> Resubmission	4/11/2017 12/28/2017	Proposed rule change concerning The Options Clearing Corporation's Model Risk Management Policy.	Approved
<b>SR-OCC-2017-012</b>	5/05/2017	Proposed rule change to amend The Options Clearing Corporation's By-Laws to clarify that the Board may, in its discretion, designate that the Chief Operating Officer also serve as President of The Options Clearing Corporation.	Effective upon filing
<b>SR-OCC-2017-013</b> 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 The Options Clearing Corporation and the National Securities Clearing Corporation.	Approved
<b>SR-OCC-2017-014</b>	6/7/2017	Proposed rule change concerning the cash in lieu of fractional shares to be delivered under adjusted options and futures contracts.	Rejected
<b>SR-OCC-2017-015</b>	6/9/2017	Proposed rule change concerning the U.S. market transition to a shortened settlement cycle.	Effective upon filing, implemented 9/5/2017

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2017-016</b>	10/13/2017	Proposed rule change by The Options Clearing Corporation concerning the modified authority to approve auction bids.	Rejected
<b>SR-OCC-2017-017</b>	10/13/2017	Proposed rule change by The Options Clearing Corporation concerning liquidity for same day settlement.	Approved
<b>SR-OCC-2017-018</b>	10/13/2017	Proposed rule change by The Options Clearing Corporation concerning the ability to cash settle otherwise physically settled cleared contracts.	Rejected
<b>SR-OCC-2017-019</b> 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
<b>SR-OCC-2017-020</b> 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
<b>SR-OCC-2017-021</b> 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 The Options Clearing Corporation's Recovery and Orderly Wind-Down Plan.	Approved
<b>SR-OCC-2017-022</b>	11/13/2017	Proposed rule change by The Options Clearing Corporation concerning its margin methodology.	Approved
<b>SR-OCC-2018-001</b> Resubmission	1/8/2018 1/18/2018	Proposed rule change by The Options Clearing Corporation concerning its Fee Policy.	Approved
<b>SR-OCC-2018-002</b> Amendment No. 1	1/9/2018 1/19/2018	Proposed rule change to revise The Options Clearing Corporation's Schedule of Fees.	Withdrawn (resubmitted as SR-OCC-2018-004)
<b>SR-OCC-2018-003</b>	1/11/2018	Proposed rule change to modify The Options Clearing Corporation's rules regarding the exercise procedures for certain options on futures.	Effective upon filing

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2018-004</b>	1/19/2018	Proposed rule change to revise The Options Clearing Corporation's Schedule of Fees.	Withdrawn
<b>SR-OCC-2018-005</b>	1/29/2018	Proposed rule change to revise The Options Clearing Corporation's Schedule of Fees.	Effective upon filing; implemented 3/1/2018
<b>SR-OCC-2018-006</b>	2/2/2018	Proposed rule change related to The Options Clearing Corporation's monthly and intra-month Clearing Fund sizing and monitoring processes.	Rejected
<b>SR-OCC-2018-007</b> 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
<b>SR-OCC-2018-008</b> 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
<b>SR-OCC-2018-009</b>	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
<b>SR-OCC-2018-010</b>	7/16/2018	Proposed rule change to amend the definition of Flexibly Structured Options.	Effective upon filing
<b>SR-OCC-2018-011</b>	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
<b>SR-OCC-2018-012</b>	8/24/2018	Proposed rule change concerning amendments to The Options Clearing Corporation's Board of Directors and Board Committee Charters.	Approved
<b>SR-OCC-2018-013</b> 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.	Approved

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2018-014</b> 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.	Approved; implemented 1/14/2019
<b>SR-OCC-2018-015</b> Amendment No. 1	12/20/2018 2/1/2019	Proposed rule change concerning changes to The Options Clearing Corporation's management structure.	Approved
<b>SR-OCC-2019-001</b>	3/8/2019	Proposed rule change to revise The Options Clearing Corporation's Schedule of Fees.	Effective upon filing; implemented 4/1/2019.
<b>SR-OCC-2019-002</b>	3/18/2019	Proposed rule change related to The Options Clearing Corporation's margin methodology for Volatility Index Futures.	Approved; implemented 5/20/2019
<b>SR-OCC-2019-003</b>	3/20/2019	Proposed rule change to require that an Actionable Identifier be included on Customer and Non-Customer securities options trades other than Market Maker trades.	Approved
<b>SR-OCC-2019-004</b>	4/18/2019	Proposed rule change related to the introduction of a new Liquidation Cost Model in The Options Clearing Corporation's Margin Methodology.	Approved; implemented 10/14/2019
<b>SR-OCC-2019-005</b> Resubmission 1	6/28/2019 6/28/2019	Proposed rule change related to The Options Clearing Corporation's Vanilla Option Model and Smoothing Algorithm.	Approved; implemented 9/23/2019
<b>SR-OCC-2019-006</b>	7/12/2019	Proposed rule change to make administrative updates to the Options Clearing Corporation's Risk Management Policies.	Effective upon filing
<b>SR-OCC-2019-007</b> Amendment No. 1	8/9/2019 9/11/2019	Proposed rule change concerning a proposed Capital Management Policy that would support The Options Clearing Corporation's function as a Systemically Important Financial Market Utility	Approved; implemented 1/24/2020

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2019-008</b>	9/25/2019	Proposed rule change to establish The Options Clearing Corporation's Regulatory Committee and adopt The Options Clearing Corporation Regulatory Committee Charter.	Approved
<b>SR-OCC-2019-009</b>	10/10/2019	Proposed rule change concerning The Options Clearing Corporation's Rules, Clearing Fund Methodology Policy, and Clearing Fund and Stress Testing Methodology.	Approved; implemented 12/16/2019
<b>SR-OCC-2019-010</b>	10/10/2019	Proposed rule change concerning proposed changes to The Options Clearing Corporation's Rules, Margin Policy, Margin Methodology, Clearing Fund Methodology Policy, and Clearing Fund and Stress Testing Methodology to address Specific Wrong-Way Risk.	Approved; implemented 12/16/2019
<b>SR-OCC-2019-011</b>	12/6/2019	Proposed rule change concerning an Agreement for Clearing and Settlement Services between The Options Clearing Corporation and Small Exchange, Inc.	Effective upon filing
<b>SR-OCC-2020-001</b>	1/14/2020	Proposed rule change to modify The Options Clearing Corporation's fees for exercise notices submitted after the deadlines and to change the deadline for submitting a late exercise notice on non-expiration dates.	Approved
<b>SR-OCC-2020-002</b>	3/24/2020	Proposed rule change to update The Options Clearing Corporation's Operational Loss Fee in its schedule of fees pursuant to its Capital Management Policy.	Effective upon filing; implemented 4/8/2020
<b>SR-OCC-2020-003</b>	4/6/2020	Proposed rule change related to proposed changes to The Options Clearing Corporation's framework for liquidity risk management.	Approved; implemented 6/29/2020
<b>SR-OCC-2020-004</b>	4/6/2020	Proposed Rule Change to modify the sequence for processing options transactions.	Approved; implemented 7/27/2020

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2020-005</b>	5/19/2020	Proposed rule change to extend the deadline for Clearing Members to provide an Actionable Identifier on customer and non-customer securities options trades other than market maker trades.	Effective upon filing
<b>SR-OCC-2020-006</b>	5/27/2020	Proposed rule change to make administrative updates to The Options Clearing Corporation's risk management policies.	Effective upon filing with 30-day operative delay
<b>SR-OCC-2020-007</b>	7/10/2020	Proposed Rule Change Concerning The Options Clearing Corporation's Synthetic Futures Model.	Effective upon filing; implemented 7/27/2020
<b>SR-OCC-2020-008</b>	7/14/2020	Proposed Rule Change to Enhance The Options Clearing Corporation's Stock Loan Close-Out Process	Approved; implemented 9/28/2020
<b>SR-OCC-2020-009</b>	7/31/2020	Proposed Rule Change to Revise The Options Clearing Corporation's Schedule of Fees	Effective upon filing; implemented 9/1/2020.
<b>SR-OCC-2020-010</b>	8/7/2020	Proposed rule change concerning the commingling of certain non-customer margin assets with Clearing Fund contributions in The Options Clearing Corporation's account at the Federal Reserve Bank of Chicago.	Approved
<b>SR-OCC-2020-011</b> Resubmission 1	9/16/2020 9/22/2020	Proposed rule change to adopt a new Second Amended and Restated Cross-Margining Agreement between OCC and the Chicago Mercantile Exchange.	Approved
<b>SR-OCC-2020-012</b>	9/30/2020	Proposed rule change concerning The Options Clearing Corporation's Synthetic Futures Model.	Effective upon filing
<b>SR-OCC-2020-013</b> Resubmission 1 Resubmission 2 Resubmission 3 Amendment 1	7/17/2020 7/20/2020 10/09/2020 10/20/2020 11/18/2020	Proposed rule change to update OCC's Recovery and Orderly Wind-Down Plan	Approved
<b>SR-OCC-2020-014</b> Resubmission 1 Resubmission 2	10/28/2020 11/02/2020 11/04/2020	Proposed rule change to adopt a Third-Party Risk Management Framework and retire the Counterparty Credit Risk Management Policy.	Approved

Filing Number	Filing Date	Description	Current Status
SR-OCC-2020-015	12/2/2020	Proposed rule change concerning the implementation of new Sufficiency Scenarios in The Options Clearing Corporation's stress testing inventory.	Approved
SR-OCC-2020-016 Resubmission 1	12/7/2020 12/9/2020	Proposed rule change concerning The Options Clearing Corporation's System for Theoretical Analysis and Numerical Simulation ("STANS") Methodology Documentation.	Pending
SR-OCC-2021-001 Resubmission 1	1/6/2021 1/8/2021	Proposed rule change to implement a change in the maximum contingent Operational Loss Fee listed in OCC's schedule of fees in accordance with OCC's Capital Management Policy.	Pending
SR-OCC-2021-002 Resubmission 1	1/8/2021 1/13/2021	Proposed rule change relating to revisions to Part 39 of the Commodity Futures Trading Commission regulations	Pending



## Advance Notice Filings

Filing Number	Filing Date	Description	Current Status
<b>SR-OCC-2016-804</b>	10/18/2016	Advance notice filing concerning The Options Clearing Corporation's margin coverage during times of increase volatility.	Withdrawn (resubmitted as SR-OCC-2017-801)
<b>SR-OCC-2017-801</b>	1/04/2017	Advance notice filing concerning The Options Clearing Corporation's margin coverage during times of increase volatility.	SEC No Objection; implemented 4/7/2017
<b>SR-OCC-2017-802</b>	2/28/2017	Advance notice filing concerning enhancements to The Options Clearing Corporation's Stock Loan Programs.	SEC No Objection; implemented 5/8/2017
<b>SR-OCC-2017-803</b>	5/4/2017	Advance notice filing in connection with the replacement of a credit facility designed to be used to meet obligations of The Options Clearing Corporation 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
<b>SR-OCC-2017-804</b> 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 The Options Clearing Corporation and the National Securities Clearing Corporation	SEC No Objection; implemented 8/5/2017
<b>SR-OCC-2017-805</b> 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 The Options Clearing Corporation's cash settlement process.	SEC No Objection; implemented 12/18/2017
<b>SR-OCC-2017-806</b>	10/13/2017	Advance notice filing by The Options Clearing Corporation concerning liquidity for same day settlement.	SEC No Objection; implemented 12/14/2017

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2017-807</b>	10/13/2017	Advance notice filing by The Options Clearing Corporation concerning the ability to cash settle otherwise physically settled cleared contracts.	Rejected
<b>SR-OCC-2017-808</b> 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
<b>SR-OCC-2017-809</b> 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
<b>SR-OCC-2017-810</b> 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 concerning updates to and formalization of The Options Clearing Corporation's Recovery and Orderly Wind-Down Plan.	SEC No Objection; implemented 8/23/2018
<b>SR-OCC-2017-811</b>	11/13/2017	Advance notice filing by The Options Clearing Corporation concerning its margin methodology.	SEC No Objection; implemented 10/1/2018
<b>SR-OCC-2018-801</b>	2/2/2018	Advance notice filing by The Options Clearing Corporation concerning its monthly and intra-month Clearing Fund sizing and monitoring processes.	Rejected
<b>SR-OCC-2018-802</b> 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 The Options Clearing Corporation arising out of the default or suspension of a clearing member of The Options Clearing Corporation, 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 The Options Clearing Corporation.	SEC No Objection; implemented 6/28/2018

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2018-803</b> 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
<b>SR-OCC-2018-804</b> 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.	SEC No Objection; implemented 1/14/2019
<b>SR-OCC-2019-801</b>	3/18/2019	Advance Notice filing by The Options Clearing Corporation concerning its margin methodology for Volatility Index Futures.	SEC No Objection; implemented 5/20/2019
<b>SR-OCC-2019-802</b>	4/18/2019	Advance Notice related to the introduction of a new Liquidation Cost Model in The Options Clearing Corporation's Margin Methodology.	SEC No Objection; implemented 10/14/2019
<b>SR-OCC-2019-803</b>	4/26/2019	Advance Notice concerning The Options Clearing Corporation's proposal to enter into a new credit facility agreement.	SEC No Objection; implemented 6/26/2019
<b>SR-OCC-2019-804</b>	6/28/2019	Advance Notice concerning The Options Clearing Corporation's Vanilla Option Model and Smoothing Algorithm.	SEC No Objection; implemented 9/23/2019
<b>SR-OCC-2019-805</b> Amendment No. 1	8/9/2019 9/11/2019	Advance Notice concerning a proposed Capital Management Policy that would support The Options Clearing Corporation's function as a Systemically Important Financial Market Utility.	SEC No Objection; implemented 1/24/2020
<b>SR-OCC-2019-806</b>	10/10/2019	Advance Notice related to proposed changes to The Options Clearing Corporation's Rules, Clearing Fund Methodology Policy, and Clearing Fund and Stress Testing Methodology.	SEC No Objection; implemented 12/16/2019

<b>Filing Number</b>	<b>Filing Date</b>	<b>Description</b>	<b>Current Status</b>
<b>SR-OCC-2019-807</b>	10/10/2019	Advance Notice concerning proposed changes to The Options Clearing Corporation's Rules, Margin Policy, Margin Methodology, Clearing Fund Methodology Policy, and Clearing Fund and Stress Testing Methodology to address Specific Wrong-Way Risk.	SEC No Objection; implemented 12/16/2019
<b>SR-OCC-2020-801</b>	1/10/2020	Advance Notice Concerning a Master Repurchase Agreement as Part of The Options Clearing Corporation's Overall Liquidity Plan	SEC No Objection; implemented 3/6/2020
<b>SR-OCC-2020-802</b>	4/6/2020	Advance Notice related to proposed changes to The Options Clearing Corporation's framework for liquidity risk management.	SEC No Objection; implemented 6/29/2020
<b>SR-OCC-2020-803</b>	4/15/2020	Advance Notice concerning changes to The Options Clearing Corporation's Non-Bank Liquidity Facility program as part of its overall liquidity plan	SEC No Objection; implemented 6/11/2020
<b>SR-OCC-2020-804</b>	4/27/2020	Advance Notice concerning The Options Clearing Corporation's proposal to enter into a new credit facility agreement.	SEC No Objection; implemented 6/23/2020
<b>SR-OCC-2020-805</b>	7/14/2020	Advance Notice Concerning Proposed Changes to Enhance The Options Clearing Corporation's Stock Loan Close-Out Process	SEC No Objection; implemented 9/28/2020
<b>SR-OCC-2020-806</b> Resubmission 1 Resubmission 2 Resubmission 3 Amendment 1	7/17/2020 7/20/2020 10/09/2020 10/20/2020 11/18/2020	Advance Notice Concerning Proposed Updates to OCC's Recovery and Orderly Wind-Down Plan	SEC No Objection; implemented 12/17/2020

Last Updated: January 14, 2021