



**THE FOUNDATION
FOR SECURE
MARKETS**

#46615

DATE: MARCH 13, 2020
SUBJECT: UPDATED MARKET CLOSINGS GUIDE

OCC has posted an updated version of the Unscheduled Market Closings Guide on our public website. The updated guide addresses the following:

- Market Wide Circuit Breaker “MWCB” being down 20% resulting in a trading halt for the day and operational processing considerations for PM settled index products
- Added guidance concerning futures settlement prices
- Stock loan mark to market pricing considerations

A link to the update guide can be found [here](#).

If you have any questions regarding this memo, please contact Member Services Help Desk at the following numbers: 800-544-6091 or 800-621-6072. Within Canada, please call 800-424-7320. Clearing Members may also e-mail us at memberservices@theocc.com.