

<p>Date Published: 02/09/2024 *While some relevant OCC rules may be discussed, hyperlinked to, or referred to in this Quick Access Transparency Links ("QATL") template, all matters and information provided is subject to, and superseded by, the specific, current OCC rules and disclosures.</p>	OCC
NDL Information	OCC NDL Response
Rule Reference/Comments	<p>OCC follows guidance from Basel II standards on operational loss categorization and uses the 7 categories below.</p> <ol style="list-style-type: none"> 1) Internal Fraud 2) External Fraud 3) Employment Practices and Workplace Safety 4) Clients, Products, and Business Practices 5) Damage to Physical Assets 6) Business Disruption and Systems Failures 7) Execution, Delivery, and Process Management
NDL Risk Categories (Optional)	
Rule Reference/Comments	<p>OCC follows guidance from Basel II standards on operational loss categorization and uses the 7 categories below.</p> <ol style="list-style-type: none"> 1) Internal Fraud 2) External Fraud 3) Employment Practices and Workplace Safety 4) Clients, Products, and Business Practices 5) Damage to Physical Assets 6) Business Disruption and Systems Failures 7) Execution, Delivery, and Process Management
NDL Methodology (Optional)	OCC Rule 101
Rule Reference/Comments	OCC's allocation for NDLs is provided in the definition of an Operational Loss Fee in OCC Rule 101.
CCP Default Waterfall	Default Rules and Procedures
Rule Reference/Comments	Reference OCC's "Clearing Member Default Rules and Procedures" pg. 5: Replenishment of Financial Resources.
Default Management - Layers of Protection	Default Rules and Procedures
Rule Reference/Comments	Reference OCC's "Clearing Member Default Rules and Procedures" pg. 4: Tear-Ups and pg. 5: Assessment Powers and Voluntary Payments.
CCP End of Waterfall Actions (Optional)	Default Rules and Procedures
Rule Reference/Comments	Reference OCC's "Clearing Member Default Rules and Procedures" pg. 4: Tear-Ups and pg. 5: Assessment Powers and Voluntary Payments.
CM Approval & Oversight	Third-Party Risk Management Framework
Rule Reference/Comments	Reference OCC's "Third-Party Risk Management Framework" pg. 3: Ongoing Monitoring.
Credit Monitoring Process of CMs (Optional)	Third-Party Risk Management Framework
Rule Reference/Comments	Reference OCC's "Third-Party Risk Management Framework" pg. 3: Ongoing Monitoring.
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	PFMI Qualitative Disclosure
Comments	PFMI Qualitative Disclosure on OCC's public website.
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	PFMI Quantitative Disclosure
Comments	PFMI Quantitative Disclosures uploaded quarterly to OCC's public website.
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	
Comments	OCC provides quarterly PQD updates through its Financial Risk Advisory Council (FRAC). Calls are not recorded, however, OCC keeps meeting notes and publishes them through a designated portal that is made available to FRAC Participants.