Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Reporting Frequency	Comments
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.1	Prefunded - Own Capital Before; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.2	Prefunded - Own Capital Alongside; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.3	Prefunded - Own Capital After; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.4	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.5	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.6	Prefunded - Other; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.7	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.8	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.9	Committed - Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.10	Committed - Other; Reported as at quarter end	n/a	Numeric 2dp, Currency	Quarter end	
4.2	Kccp	4.2.1	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	n/a	Numeric 2dp	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.1	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.2	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.3	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.4	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.5	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.6	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.7	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.8	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.9	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.10	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.11	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.12	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.13	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.14	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.15	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	Quarter end	

4.4	Credit Risk Disclosures	4.4.1	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.	n/a	Text	Quarter end	
4.4	Credit Risk Disclosures	4.4.2	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be covered by the default fund.	n/a	Numeric 0dp	Quarter end	
4.4	Credit Risk Disclosures	4.4.3	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	PeakDayAmountInPrevious12 Months MeanAverageOverPrevious12 Months	Numeric 2dp, Currency	Quarterly, 12 month span	Report losses in absolute value (no negative)
4.4	Credit Risk Disclosures	4.4.4	Report the number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of initial margin).	n/a	Numeric 0dp	Quarter end	
4.4	Credit Risk Disclosures	4.4.5	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded	Numeric 2dp, Currency	Quarter end	
4.4	Credit Risk Disclosures	4.4.6	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12 months	PeakDayAmountInPrevious12 Months MeanAverageOverPrevious12 Months	Numeric 2dp, Currency	Quarter end	
4.4	Credit Risk Disclosures	4.4.7	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any two participants and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	PeakDayAmountInPrevious12 Months MeanAverageOverPrevious12 Months	Numeric 2dp, Currency	Quarter end	Report losses in absolute value (no negative)
4.4	Credit Risk Disclosures	4.4.8	Number of business days, if any, on which the above amount (4.4.6) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	n/a	Numeric 0dp	Quarter end	
4.4	Credit Risk Disclosures	4.4.9	The amount in 4.4.6 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded	Numeric 2dp, Currency	Quarter end	
4.4	Credit Risk Disclosures	4.4.10	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants)? Description: PeakDayAmountInPrevious12Months; MeanAverageOverPrevious12Months	PeakDayAmountInPrevious12 Months MeanAverageOverPrevious12 Months	Numeric 2dp, Currency	Quarter end	
5.1	Assets eligible as initial margin, and the respective haircuts applied	5.1.1	Assets eligible as initial margin and the respective haircuts applied	n/a	Text	Ad-Hoc	
5.2	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	n/a	Text	Ad-Hoc	
5.3	Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
5.3	Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets accepted	n/a	Text	Quarter end	
5.3	Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	n/a	Text	Quarter end	
5.3	Results of testing of haircuts	5.3.4	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	n/a	Numeric 0dp	Quarterly	
6.1	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)	6.1.1	Total initial margin required split by house, client gross, client net and total(if not segregated);	House_Net Client_Gross Client_Net Total	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.1	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.2	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.3	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.4	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.5	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.6	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.7	Non-Cash Agency Bonds; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.8	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.9	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.10	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	

6.2	For each clearing service, total initial margin held, split by house and client	6.2.11	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.12	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.13	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.14	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.15	For each clearing service, total initial margin held, split by house and client (if segregated).	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut	Numeric 2dp, Currency	Quarter end	
6.3	Initial Margin rates on individual contracts, where the CCP sets such rates	6.3.1	Initial Margin rates on individual contracts where the CCP sets such rates	n/a	Text	Ad-Hoc	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.1	Type of IM Model		Text	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.2	Type of IM Model Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.3	IM Model Name		Text	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.4	IM Model Name Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.5	Single Tailed Confidence Level		Numeric 2dp, Percentage	Quarterly	Example: 99.99%
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.6	Single Tailed Confidence Level Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.7	Look Back Period		Text	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.8	Look Back Period Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.9	Adjustments		Text	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.10	Adjustments Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.11	Close Out Period (days)		Text	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.12	Close out period change Effective Date		ISO 8601 Date Format YYYY-MM-DD	Quarterly	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.13	IM Rates Link		Text	Quarterly	

6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.14	Frequency of Parameter Review		Text	Quarter end	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.15	Frequency of Parameter Review Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	Quarterly	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.1.1	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account	n/a	Numeric 0dp	Quarterly, 12 month span	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.2	Frequency of daily back-testing result measurements.	n/a	Text	Quarterly, 12 month span	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.3	Time of daily back-testing result if measured once a day.	n/a	Text	Quarterly, 12 month span	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.2	Number of observations	n/a	Numeric 0dp	Quarterly, 12 month span	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.3	Achieved coverage level	n/a	Numeric 2dp, Percentage	Quarterly, 12 month span	Example: 99.99%
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.4	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size	n/a	Numeric 2dp, Currency	Quarterly, 12 month span	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.5	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	n/a	Numeric 2dp, Currency	Quarterly, 12 month span	
6.6	Average Total Variation Margin Paid to the CCP by participants each business day	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business day	n/a	Numeric 2dp, Currency	Quarterly	
6.7	Maximum total variation margin paid to the CCP on any given business day over the period	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	n/a	Numeric 2dp, Currency	Quarterly	
6.8	Maximum aggregate initial margin call on any given business day over the period	6.8.1	Maximum aggregate initial margin call on any given business day over the period	n/a	Numeric 2dp, Currency	Quarterly	
7.1	Liquidity Risk	7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	n/a	Text	Quarter end	
7.1	Liquidity Risk	7.1.2	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.3	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.4	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.5	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.6	Size and composition of qualifying liquid resources for each clearing service; (e) secured committed lines of credit (ie those for which collateral/security will be provided by the CCP if drawn) including committed foreign exchange swaps and committed repos	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.7	Size and composition of qualifying liquid resources for each clearing service; (f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.8	Size and composition of qualifying liquid resources for each clearing service; (g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements even in extreme but plausible market conditions	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.9	Size and composition of qualifying liquid resources for each clearing service; (h) other	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	Quarter end	
7.1	Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or facilities.	n/a	Text	Quarterly	
7.1	Liquidity Risk	7.1.11	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	n/a	Text	Quarter end	
7.2	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	n/a	Numeric 2dp, Currency	Quarter end	
7.3	Liquidity Risk	7.3.1	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment	Numeric 2dp, Currency	Quarterly	
7.3	Liquidity Risk	7.3.2	Report the number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much.; No. of days in quarter	n/a	Numeric 0dp	Quarterly	
7.3	Liquidity Risk	7.3.3	Number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much; Amount of excess on each day	AmountExceeded	Numeric 2dp, Currency	Quarterly	
7.3	Liquidity Risk	7.3.4	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment	Numeric 2dp, Currency	Quarterly	
7.3	Liquidity Risk	7.3.5	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment	Numeric 2dp, Currency	Quarterly	
7.3	Liquidity Risk	7.3.6	Number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much	NumberOfDays_USD NumberOfDays_EUR NumberOfDays_GBP	Numeric 0dp	Quarterly	
7.3	Liquidity Risk	7.3.7	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	AmountExceeded	Numeric 2dp, Currency	Quarterly	

12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.1	Percentage of settlements by value effected using a DvP settlement mechanism	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.2	Percentage of settlements by value effected using a DvD settlement mechanism	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.3	Percentage of settlements by value effected using a PvP settlement mechanism	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.1	Percentage of settlements by volume effected using a DvP settlement mechanism	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.2	Percentage of settlements by volume effected using a DvD settlement mechanism	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.3	Percentage of settlements by volume effected using a PvP settlement mechanism	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
13.1	quantitative information related to defaults	13.1.1	Quantitative information related to defaults; Amount of loss versus amount of initial margin	n/a	Text	Ad-hoc	Report losses in absolute value (no negative)
13.1	quantitative information related to defaults	13.1.2	Quantitative information related to defaults; Amount of other financial resources used to cover losses	n/a	Text	Ad-hoc	
13.1	quantitative information related to defaults	13.1.3.1	Quantitative information related to defaults; Proportion of client positions closed-out	n/a	Text	Ad-hoc	
13.1	quantitative information related to defaults	13.1.3.2	Quantitative information related to defaults; Proportion of client positions ported	-	Text	Ad-Hoc	
13.1	quantitative information related to defaults	13.1.4	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	-	Text	Ad-Hoc	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.1	Total Client Positions held in individually segregated accounts	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.4	Total Client Positions held in comingled house and client accounts	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
15.1	General business risk	15.1.1	Value of liquid net assets funded by equity	n/a	Numeric 2dp, Currency	Annual	
15.1	General business risk	15.1.2	Six months of current operating expenses	n/a	Numeric 2dp, Currency	Annual	
15.2	General business risk; Financial Disclosures	15.2.1	Total Revenue	n/a	Numeric 2dp, Currency	Annual	
15.2	General business risk; Financial Disclosures	15.2.2	Total Expenditure	n/a	Numeric 2dp, Currency	Annual	
15.2	General business risk; Financial Disclosures	15.2.3	Profits	n/a	Numeric 2dp, Currency	Annual	
15.2	General business risk; Financial Disclosures	15.2.4	Total Assets	n/a	Numeric 2dp, Currency	Annual	
15.2	General business risk; Financial Disclosures	15.2.5	Total Liabilities	n/a	Numeric 2dp, Currency	Annual	
15.2	General business risk; Financial Disclosures	15.2.6	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	n/a	Text	Annual	
15.2	General business risk; Financial Disclosures	15.2.7	Additional items as necessary	n/a	Text	Annual	
15.3	General business risk; Income breakdown	15.3.1	Percentage of total income that comes from fees related to provision of clearing services	n/a	Numeric 2dp, Percentage	Annual	Example: 99.99%
15.3	General business risk; Income breakdown	15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	n/a	Numeric 2dp, Percentage	Annual	Example: 99.99%
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin	n/a	Numeric 2dp, Currency	Quarter end	
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.2	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as default fund contribution	n/a	Numeric 2dp, Currency	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.1	Percentage of total participant cash held as cash deposits (including through reverse repo)	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.2	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.3	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.4	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.5	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.6	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.7	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.8	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	Percentage_USD Percentage_EUR Percentage_GBP	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.9	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds	n/a	Numeric 2dp	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.10	Percentage of total participant cash invested in securities; Domestic sovereign government bonds	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.11	Percentage of total participant cash invested in securities; Other sovereign government bonds	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.12	Percentage of total participant cash invested in securities; Agency Bonds	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%

16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.13	Percentage of total participant cash invested in securities; State/municipal bonds	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.14	Percentage of total participant cash invested in securities; Other instruments	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.15	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	USD EUR GBP	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.16	Weighted average maturity of securities	n/a	Numeric 2dp	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.17	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)	n/a	Text	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.18	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.	n/a	Text	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.19	State the number of times over the previous quarter in which this limit has been exceeded.	n/a	Numeric 0dp	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.20	Percentage of total participant cash held as securities.	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.1	Total value of participant non-cash rehypothecated (Initial margin)	n/a	Numeric 2dp, Currency	Quarter end	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.2	Total value of participant non-cash rehypothecated (Default fund)	n/a	Numeric 2dp, Currency	Quarter end	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.3	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	Quarter end	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.4	Rehypothecation of participant assets (ie non-cash); default fund; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	Quarter end	
17.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	17.1.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	n/a	Numeric 2dp, Percentage	Quarterly, 12 month span	Example: 99.99%
17.2	Actual availability of the core system(s) over the previous twelve month period	17.2.1	Actual availability of the core system(s) over the previous twelve month period	n/a	Numeric 2dp, Percentage	Quarterly, 12 month span	Example: 99.99%
17.3	Total number of failures	17.3.1	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	DurationofFailure	UTC Time Format hh:mm:ss	Quarterly, 12 month span	
17.4	Recovery time objective(s)	17.4.1	Recovery time objective(s) (e.g. within two hours)	n/a	Text	Quarterly, 12 month span	
18.1	Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.1.3	Number of others category (Describe in comments)	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.1	Number of central bank participants	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.2	Number of CCP participants	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.3	Number of bank participants	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.4	Number of other participants (Describe in comments)	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.3.1	Number of domestic participants	n/a	Numeric 0dp	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.3.2	Number of foreign participants	n/a	Numeric 0dp	Quarter end	
18.2	Open Position Concentration	18.2.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
18.2	Open Position Concentration	18.2.2	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
18.2	Open Position Concentration	18.2.3	For each clearing service with 25 or more members; Percentage of open positions held by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
18.3	Initial Margin Concentration	18.3.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
18.3	Initial Margin Concentration	18.3.2	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
18.3	Initial Margin Concentration	18.3.3	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
18.4	Segregated Default Fund Concentration	18.4.1	For each segregated default fund with ten or more members, but fewer than 25 members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
18.4	Segregated Default Fund Concentration	18.4.2	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
18.4	Segregated Default Fund Concentration	18.4.3	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate	n/a	Numeric 2dp, Percentage	Quarter end	Example: 99.99%
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.1	Number of clients (if known)	n/a	Numeric 0dp	Quarter end	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.2	Number of direct members that clear for clients	n/a	Numeric 0dp	Quarter end	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.1	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.2	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average	-	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.1	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak	n/a	Numeric 2dp, Percentage	Quarterly	Example: 99.99%

19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.2	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average	-	Numeric 2dp, Percentage	Quarterly	Example: 99.99%
20.1	FMI Links, Value of Trades	20.1.1	Value of trades cleared through each link – as a share of total trade values/total notional values cleared		Numeric 2dp, Percentage	Quarter End	Example: 99.99%
20.2	FMI Links, Initial Margin or equivalent financial resources provided	20.2.1	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link		Numeric 2dp, Currency	Quarter End	
20.3	FMI Links, Initial Margin or equivalent financial resources collected	20.3.1	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)		Numeric 2dp, Currency	Quarter End	
20.4	FMI Links, Results of Back-testing coverage	20.4.1.1	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day		Numeric 0dp	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.1.2	Back-testing results frequency - state if measured intraday/continuously/once a day		Text	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.1.3	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank		Text	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.2	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day		Numeric 0dp	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.3	Achieved coverage level		Numeric 2dp, Percentage	Quarterly, 12 month span	Example: 99.99%
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP		Numeric 2dp, Currency	Quarter end	
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.2	Whether part of, additional to, or separate from the standard default fund		Text	Quarter end	
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP		Numeric 2dp, Currency	Quarter end	
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.2	Whether part of, additional to, or separate from the standard default fund		Text	Quarter end	
20.7	FMI Links, Cross Margining	20.7.1	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared		Numeric 2dp, Percentage	Quarter end	Example: 99.99%
20.7	FMI Links, Cross Margining	20.7.2	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.		Numeric 2dp, Percentage	Quarter end	Example: 99.99%
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.1	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	OTC or ETD	Numeric 0dp	Quarterly	
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.2	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	OTC or ETD	Numeric 2dp, Currency	Quarterly	
23.2	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	23.2.1	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	OTC or ETD	Numeric 2dp, Currency	Quarter end	
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.2	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Asset Class: IRS CDS	Text	Quarter end	
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.3	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Product Type: Index SingleNames Forex	Text	Quarter end	
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.4	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Product Code:	Text	Quarter end	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue	<ExecutionVenue>	Numeric 2dp	Quarterly	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue	<ExecutionVenue>	Numeric 2dp, Currency	Quarterly	