Subject	Details1 #	Details1	Details2 #	Details2	Details3 #	Details3 #	Details4 #	Details 4	Target	Location	Frequency	Driver
General	1.1	Any material changes in its governance arrangements, objectives, strategies and key policies as well as in its applicable rules and procedures.							Public	Website		EMIR RTS 153/2013 Art. 10(2)
Governance	2.1	Rules governing the CCP	2.1.1	General					Public			EMIR Art. 26(7)
Governance	2.1	Rules governing the CCP	2.1.2	Rules on default management procedures, procedures and supplementary texts					Public	Website		EMIR level II Art. 10(1.b.i)**
Governance	2.1	Rules governing the CCP	2.1.3	Admission criteria for clearing membership					Public			EMIR Art. 26(7)
Governance	2.1	Rules governing the CCP	2.1.4	Rules on access to the CCP					Public	Website		EMIR RTS 153/2013 Art. 10(1.b.vii)**
Governance	2.1	Rules governing the CCP	2.1.5	Rules on contracts concluded by the CCP with clearing members and, where practicable, clients					Public	Website		EMIR RTS 153/2013 Art. 10(1.b.vii)**
Governance	2.1	Rules governing the CCP	2.1.6	Rules on contracts that the CCP accepts for clearing					Public	Website		EMIR RTS 153/2013 Art. 10(1.b.vii)**
Governance	2.1	Rules governing the CCP	2.1.7	Rules on interoperability arrangements					Public	Website		EMIR RTS 153/2013 Art. 10(1.b.vii)**
Governance	2.1	Rules governing the CCP	2.1.8	Rules on the use of collateral and default fund contributions, including the liquidation of positions and collateral and the extent to which collateral is protected against third p					Public	Website		EMIR RTS 153/2013 Art. 10(1.b.vii)**
Governance	2.2	Governance arrangements	2.2.1	General					Public			EMIR Art. 26(7)
Governance	2.2	Governance arrangements	2.2.2	Its organisational structure as well as key objectives and strategies					Public	website		EMIR RTS 153/2013 Art. 10(1.a.i)
Governance	2.2	Governance arrangements	2.2.3	Key elements of the remuneration policy					Public	website		EMIR RTS 153/2013 Art. 10(1.a.ii)
Governance	2.2	Governance arrangements	2.2.4	Key financial information including its most recent audited financial statements					Public	website		EMIR RTS 153/2013 Art. 10(1.a.iii)
Governance	2.2	Governance arrangements	2.2.5	Risk Committee - Governance arrangements to ensure its independence					Public			EMIR Art. 28(2)
Governance	2.2	Governance arrangements	2.2.6									
Governance	2.3	Clearing members	2.3.1	Participation criteria - Any breaches by clearing members of the criteria referred to in Article 37(1					Public*			EMIR Art. 38(5)
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including admission, suspension and exit criteria for clearing membership					Public	Website		EMIR RTS 153/2013 Art. 10(1.d)
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.1	Number of general clearing members					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.2	Number of direct clearing members					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.3	Number of others category (Describe in comments)					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.4	Number of central bank participants					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.5	Number of CCP participants					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.6	Number of bank participants					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.7	Number of other participants (Describe in comments)					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.8	Number of domestic participants					Quarterly	CPMI-IOSCO PQD
Governance	2.3	Clearing members	2.3.2	List of all current clearing members, including a	2.3.2.9	Number of foreign participants					Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.1	General					Public	Website		EMIR RTS 153/2013 Art.10(1.b.iii)** & EMIR RTS 153/2013 Art.10(1.b.vi)**
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources					Public	Website		EMIR RTS 153/2013 Art.10(1.b.iii)** & EMIR RTS 153/2013 Art.10(1.b.vi)**
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.1	Prefunded - Own Capital Before; Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.2	Prefunded - Own Capital Alongside; Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.3	Prefunded - Own Capital After; Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.4	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.5	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted; Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.6	Prefunded - Other; Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.7	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.8	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.9	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	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	3.1.2.1.10	Committed - Other; Reported as at quarter end	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.2	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	3.1.2.2.1	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	3.1	Rules on CCP's risk management systems, techniques and perfo	3.1.2	Information on financial resources	3.1.2.2	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	3.1.2.2.2	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD

Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.3**	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.4**	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.5**	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.6**	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.7**	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.8**	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.9**	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.10**	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.11**	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.12**	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.13**	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.14**	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.2**	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	**3.1.2.2.15**	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.3**	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)					Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.1**	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client;Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.2**	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.3**	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.4**	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.5**	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.6**	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.7**	Non-Cash Agency Bonds; Total split by House and Client;Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.8**	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.9**	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD

Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.10**	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.11**	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.12**	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.13**	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.14**	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.4**	For each clearing service, total initial margin held, split by house and client	**3.1.2.4.15**	For each clearing service, total initial margin held, split by house and client (if segregated).	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.5**	Variation margin	**3.1.2.5.1**	Average Total Variation Margin Paid to the CCP by participants each business	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.5**	Variation margin	**3.1.2.5.2**	Maximum total variation margin paid to the CCP on any given business day over the period	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.5**	Variation margin	**3.1.2.5.3**	Maximum aggregate initial margin call on any given business day over the period	Public		Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.1**	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.2**	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.3**	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.4**	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.5**	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.6**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.7**	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)	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.8**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.9**	Size and composition of qualifying liquid resources for each clearing service; (h) other	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.10**	State whether the CCP has routine access to central bank liquidity or facilities.	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.11**	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.	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.12**	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.13**	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	Public			

Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.14**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.15**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.16**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.17**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.18**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.2**	Information on financial resources	**3.1.2.7**	Liquidity	**3.1.2.7.19**	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	Public			
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.3**	Investment policy					Public	Website		EMIR RTS 153/2013 Art.10(1.b.iii)** & EMIR RTS 153/2013 Art.10(1.b.vi)**
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.4**	Price data sources					Public	Website		EMIR RTS 153/2013 Art.10(1.b.iii)** & EMIR RTS 153/2013 Art.10(1.b.vi)**
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations					Public	Website		EMIR RTS 153/2013 Art.10(1.b.iii)** & EMIR RTS 153/2013 Art.10(1.b.vi)**
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.1**	Initial Margin rates on individual contracts, where the CCP sets such rates					Ad-Hoc	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.1**	Type of IM Model			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.2**	Type of IM Model Change Effective Date			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.3**	IM Model Name			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.4**	IM Model Name Change Effective Date			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.5**	Single Tailed Confidence Level			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.6**	Single Tailed Confidence Level Change Effective Date			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.7**	Look Back Period			Quarterly	CPMI-IOSCO PQD

Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.8**	Look Back Period Change Effective Date			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.9**	Adjustments			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.10**	Adjustments Change Effective Date			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.11**	Close Out Period (days)			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.12**	Close out period change Effective Date			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.13**	IM Rates Link			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.14**	Frequency of Parameter Review			Quarterly	CPMI-IOSCO PQD
Risk management	**3.1**	Rules on CCP's risk management systems, techniques and perfo	**3.1.5**	Models used in margin calculations	**3.1.5.2**	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	**3.1.5.2.15**	Frequency of Parameter Review Change Effective Date			Quarterly	CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.1**	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.2**	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.								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.3**	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								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.4**	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).								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.5**	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.6**	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								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.7**	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								CPMI-IOSCO PQD

Risk management	**3.2**	Credit Risk Disclosures	**3.2.8**	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.9**	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.10**	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								CPMI-IOSCO PQD
Risk management	**3.2**	Credit Risk Disclosures	**3.2.11**									
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.1**						Public			EMIR RTS 153/2013 Art.61(1)
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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								
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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	**3.3.2.1**	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					Quarterly	
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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	**3.3.2.2**	Frequency of daily back-testing result measurements.					Quarterly	
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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	**3.3.2.3**	Time of daily back-testing result if measured once a day.					Quarterly	
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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	**3.3.2.4**	Number of observations					Quarterly	
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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	**3.3.2.5**	Achieved coverage level					Quarterly	
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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	**3.3.2.6**	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size					Quarterly	
Risk management	**3.3**	General principles underlying its models and their methodologi	**3.3.2**	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	**3.3.2.7**	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size					Quarterly	
Risk management	**3.4**	Defaults	**3.4.1**	The public key aspects of its default procedures	**3.4.1.1**	The circumstances in which action may be taken			Public			EMIR RTS 153/2013 Art. 61(2)
Risk management	**3.4**	Defaults	**3.4.1**	The public key aspects of its default procedures	**3.4.1.2**	Who may take those actions			Public			EMIR RTS 153/2013 Art. 61(2)
Risk management	**3.4**	Defaults	**3.4.1**	The public key aspects of its default procedures	**3.4.1.3**	The scope of the actions which may be taken, including the treatment of both proprietary and client positions,			Public			EMIR RTS 153/2013 Art. 61(2)
Risk management	**3.4**	Defaults	**3.4.1**	The public key aspects of its default procedures	**3.4.1.4**	The mechanisms to address a CCP's obligations to non- defaulting clearing members			Public			EMIR RTS 153/2013 Art. 61(2)
Risk management	**3.4**	Defaults	**3.4.1**	The public key aspects of its default procedures	**3.4.1.5**	The mechanisms to help address the defaulting clearing member's obligations to its clients			Public			EMIR RTS 153/2013 Art. 61(2)
Risk management	**3.4**	Defaults	**3.4.2**	Quantitative information related to defaults	**3.4.2.1**	Amount of loss versus amount of initial margin					Ad-Hoc	CPMI-IOSCO PQD
Risk management	**3.4**	Defaults	**3.4.2**	Quantitative information related to defaults	**3.4.2.2**	Amount of other financial resources used to cover losses					Ad-Hoc	CPMI-IOSCO PQD
Risk management	**3.4**	Defaults	**3.4.2**	Quantitative information related to defaults	**3.4.2.3**	Proportion of client positions closed-out					Ad-Hoc	CPMI-IOSCO PQD
Risk management	**3.4**	Defaults	**3.4.2**	Quantitative information related to defaults	**3.4.2.4**	Proportion of client positions ported					Ad-Hoc	CPMI-IOSCO PQD
Risk management	**3.4**	Defaults	**3.4.2**	Quantitative information related to defaults	**3.4.2.5**	Appropriate references to other published material related to the defaults					Ad-Hoc	CPMI-IOSCO PQD
Risk management	**3.5**	Design and operations to enable to enable clearing members ar	**3.5.1**	General					Public?/Clearing membe	Website		EMIR RTS 153/2013 Art.10(1.b.iv)**
Risk management	**3.5**	Design and operations to enable to enable clearing members ar	**3.5.2**	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law							Quarterly	CPMI-IOSCO PQD
Risk management	**3.6**	Rights and obligations necessary to enable clearing members and clients to identify clearly and understand fully the risks and costs associated with using the CCP's service:							Public?/Clearing membe	Website		EMIR RTS 153/2013 Art.10(1.b.iv)**
Risk management	**3.7**	Risks associated with the services provided							Clearing members and clients			EMIR Art. 38(2)
Risk management	**3.8**	Price information used to calculate its end-of-day exposures to its clearing members							Clearing members and competent authorities			EMIR Art. 38(3)
Risk management	**3.9**	Stress Tests - Key information on its risk- management model and assumptions adopted to perform the stress tests on the models										EMIR Art. 49(3)
Risk management	**3.10**	Information regarding eligible collateral and applicable haircut:	**3.10.1**	General					Public	Website		EMIR RTS 153/2013 Art. 10(1.c)**
Risk management	**3.10**	Information regarding eligible collateral and applicable haircuts	**3.10.2**	Assets eligible as initial margin, and the respective haircuts applied							Ad-hoc	CPMI-IOSCO PQD
Risk management	**3.10**	Information regarding eligible collateral and applicable haircuts	**3.10.3**	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from initial margin							Ad-hoc	CPMI-IOSCO PQD
Risk management	**3.10**	Information regarding eligible collateral and applicable haircuts	**3.10.4**	Results of testing of haircuts	**3.10.4.1**	Confidence interval targeted through the calculation of haircuts					Quarterly	CPMI-IOSCO PQD

Risk management	**3.10**	Information regarding eligible collateral and applicable haircuts	**3.10.4**	Results of testing of haircuts	**3.10.4.2**	Assumed holding/liquidation period for the assets accepted					Quarterly	CPMI-IOSCO PQD
Risk management	**3.10**	Information regarding eligible collateral and applicable haircuts	**3.10.4**	Results of testing of haircuts	**3.10.4.3**	Look-back period used for testing the haircuts					Quarterly	CPMI-IOSCO PQD
Risk management	**3.10**	Information regarding eligible collateral and applicable haircuts	**3.10.4**	Results of testing of haircuts	**3.10.4.4**	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.					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.1**	Results of testing of haircuts								
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.2**	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								
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.2**	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	**3.11.2.1**	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.2**	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	**3.11.2.2**	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					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.1**	Percentage of total participant cash held as cash deposits (including through reverse repo)					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.2**	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					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.3**	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.4**	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.5**	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.6**	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.7**	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.8**	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					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.9**	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					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.10**	Percentage of total participant cash invested in securities; Domestic sovereign government bonds					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.11**	Percentage of total participant cash invested in securities; Other sovereign government bonds					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.12**	Percentage of total participant cash invested in securities; Agency Bonds					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.13**	Percentage of total participant cash invested in securities; State/municipal bonds					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.14**	Percentage of total participant cash invested in securities; Other instruments					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.15**	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.16**	Weighted average maturity of securities					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.17**	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.18**	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.					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.19**	State the number of times over the previous quarter in which this limit has been exceeded.					Quarterly	CPMI-IOSCO PQD
Risk management	**3.11**	Cash (IM and Default fund contributions)	**3.11.3**	How total cash received from participants is held/deposited/invested, including;	**3.11.3.20**	Percentage of total participant cash held as securities.					Quarterly	CPMI-IOSCO PQD

Risk management	**3.12**	Rehypothecation of participant assets (ie non-cash)	**3.12.1**	Total value of participant non-cash rehypothecated (Initial margin)								
Risk management	**3.12**	Rehypothecation of participant assets (ie non-cash)	**3.12.2**	Total value of participant non-cash rehypothecated (Default fund)								
Risk management	**3.12**	Rehypothecation of participant assets (ie non-cash)	**3.12.3**	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								
Risk management	**3.12**	Rehypothecation of participant assets (ie non-cash)	**3.12.4**	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								
Risk management	**3.13**	Concentration	**3.13.1**	Open Position Concentration								
Risk management	**3.13**	Concentration	**3.13.1**	Open Position Concentration	**3.13.1.1**	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					Quarterly	CPMI-IOSCO PQD
Risk management	**3.13**	Concentration	**3.13.1**	Open Position Concentration	**3.13.1.2**	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					Quarterly	CPMI-IOSCO PQD
Risk management	**3.13**	Concentration	**3.13.1**	Open Position Concentration	**3.13.1.3**	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						
Risk management	**3.13**	Concentration	**3.13.2**	Initial Margin Concentration	**3.13.2.1**	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						
Risk management	**3.13**	Concentration	**3.13.2**	Initial Margin Concentration	**3.13.2.2**	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						
Risk management	**3.13**	Concentration	**3.13.2**	Initial Margin Concentration	**3.13.2.3**	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						
Risk management	**3.13**	Concentration	**3.13.3**	Segregated Default Fund Concentration	**13.13.3.1**							
Risk management	**3.13**	Concentration	**3.13.3**	Segregated Default Fund Concentration	**13.13.3.2**	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						
Risk management	**3.13**	Concentration	**3.13.3**	Segregated Default Fund Concentration	**13.13.3.3**	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						
Risk management	**3.13**	Concentration	**3.13.3**	Segregated Default Fund Concentration	**13.13.3.4**	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						
Risk management	**3.13**	Concentration	**3.13.4**	Tiered participation arrangements, measures of concentration of client clearing	**3.13.4.1**	Number of clients (if known)						
Risk management	**3.13**	Concentration	**3.13.5**	Tiered participation arrangements, measures of concentration of client clearing	**3.13.5.1**	Number of direct members that clear for clients						
Risk management	**3.13**	Concentration	**3.13.6**	Tiered participation arrangements, measures of concentration of client clearing	**3.13.6.1**	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak						
Risk management	**3.13**	Concentration	**3.13.7**	Tiered participation arrangements, measures of concentration of client clearing	**3.13.7.1**	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average						
Risk management	**3.13**	Concentration	**3.13.8**	Tiered participation arrangements, measures of concentration of client clearing	**3.13.8.1**	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak						

Risk management	**3.13**	Concentration	**3.13.9**	Tiered participation arrangements, measures of concentration of client clearing	**3.13.9.1**	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average						
Risk management	**3.14**	Operational and technical requirements relating to the communication protocols covering content and message formats it uses to interact with third parties, including the operational and technical requirements referred to in Article							Public	Website		EMIR Art. 38(4)
Products	**4.1**	Rules on CCP's current clearing services, including detailed information on what it provides under each servic							Public	Website		EMIR RTS 153/2013 Art. 10(1.b.iv)**
Products	**4.2**	Prices of services provided - To be provided separately, including discounts and rebates and the conditions to benefit from those reductions							Public	Website		EMIR Art. 38(1)
Products	**4.3**	Fees of services provided - To be provided separately, including discounts and rebates and the conditions to benefit from those reductions							Public	Website		EMIR Art. 38(1)
Products	**4.4**	Costs and revenues of the services provided							Competent authority			EMIR Art. 38(1)
Products	**4.5**	Any breaches by clearing members of the criteria referred to in EMIR Art. 38(1)							Public*			EMIR Art. 38(5)
Clearinig activity (volumes)	**5.1**	Volumes of the cleared transactions for each class of instruments cleared by the CCP on an aggregated basis							Public	Website		EMIR Art. 38(3)
Clearinig activity (volumes)	**5.2**	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	**5.2.1**	General							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.2**	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	**5.2.2**	Percentage of settlements by value effected using a DvP settlement mechanism							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.2**	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	**5.2.3**	Percentage of settlements by value effected using a DvD settlement mechanism							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.2**	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	**5.2.4**	Percentage of settlements by value effected using a PvP settlement mechanism							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.2**	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	**5.2.5**	Percentage of settlements by volume effected using a DvP settlement mechanism							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.2**	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	**5.2.6**	Percentage of settlements by volume effected using a DvD settlement mechanism							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.2**	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	**5.2.7**	Percentage of settlements by volume effected using a PvP settlement mechanism							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.1**	Value of trades cleared through each link – as a share of total trade values/total notional values cleared							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.2**	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							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.3**	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)							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.4**	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							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.5**	Back-testing results frequency - state if measured intraday/continuously/once a day							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.6**	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.7**	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							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.8**	Achieved coverage level							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.9**	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							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.10**	Whether part of, additional to, or separate from the standard default fund							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.11**	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							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.12**	Whether part of, additional to, or separate from the standard default fund							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.13**	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.3**	FMI Links, Value of Trades	**5.3.14**	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.							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.1**	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.2**	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)							Quarterly	CPMI-IOSCO PQD

Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.3**	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)							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.4**	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.5**	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.6**	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.7**	Average daily volumes submitted by Execution facility or matching/confirmation venue							Quarterly	CPMI-IOSCO PQD
Clearinig activity (volumes)	**5.4**	Disclosure of rules, key procedures, and market data; Average Daily Volumes	**5.4.8**	Notional contract values submitted by Execution facility or matching/confirmation venue							Quarterly	CPMI-IOSCO PQD
Segregation and Portability	**6.1**	Levels of protection and the costs associated with the different levels of segregation that they provide							Public	Website		EMIR Art. 39(7)
Segregation and Portability	**6.2**	Right of use relating to the margins or default fund contributions collected via a security financial collateral arrangemen							Public	Website		EMIR Art. 39(8)
Segregation and Portability	**6.3**	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	**6.3.1**									
Segregation and Portability	**6.3**	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	**6.3.2**	Total Client Positions held in individually segregated accounts							Quarterly	CPMI-IOSCO PQD
Segregation and Portability	**6.3**	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	**6.3.3**	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts							Quarterly	CPMI-IOSCO PQD
Segregation and Portability	**6.3**	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	**6.3.4**	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts							Quarterly	CPMI-IOSCO PQD
Segregation and Portability	**6.3**	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	**6.3.5**	Total Client Positions held in comingled house and client accounts							Quarterly	CPMI-IOSCO PQD
Conflicts of interest	**7.1**	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions										
Conflicts of interest	**7.2**	Where the organisational or administrative arrangements of a CCP to manage conflicts of interest are not sufficient to ensure, with reasonable confidence, that risks of damage to the interests of a clearing member or client are prevente							Clearing member/client			EMIR Art. 33(2)
Conflicts of interest	**7.3**	Where the organisational or administrative arrangements of a CCP to manage conflicts of interest are not sufficient to ensure, with reasonable confidence, that risks of damage to the interests of a clearing member or client are prevente										