

Disclosure	Disclosure Title	Disclosure	Disclosure Description	Description Values	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	4.1.3	Prefunded - Own Capital After; Reported as at quarter end	n/a	Quarter end	\$2,750,000.00
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	Quarter end	\$4,004,981.00
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	Quarter end	\$10,404.40
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	Quarter end	Cover 2
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	PeakDayAmountInPrevious12Months	Quarterly, 12 month span	\$4,432,039.00
				MeanAverageOverPrevious12Months	Quarterly, 12 month span	-
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	PeakDayAmountInPrevious12Months	Quarter end	\$7,968,989.00
				MeanAverageOverPrevious12Months		\$3,493,800.00
5.3	Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts	n/a	Quarter end	99%

5.3	Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets accepted	n/a	Quarter end	10 Days
5.3	Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	n/a	Quarter end	2 Years
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	Quarter end	\$3,794,462.00
				Client_Gross		\$5,889,736.00
				Total		\$9,684,198.00
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		Quarterly	Parametric
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		Quarterly	SPAN
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		Quarterly	99.70%
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		Quarterly	2 years
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)		Quarterly	1 day

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	Quarterly, 12 month span	23
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	Quarterly, 12 month span	99.93%
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	Quarterly, 12 month span	\$1,480.00
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	Quarterly	\$2,683,763.60
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	Quarterly	0.00
7.1	Liquidity Risk	7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	n/a	Quarter end	Cover 2
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	Quarter end	0.00
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	Quarter end	0.00
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	Quarter end	\$14,191,854.79
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	Quarter end	\$0.00

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	Quarter end	\$0.00
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	Quarter end	0.00
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	Quarter end	\$34,400,120.00
7.1	Liquidity Risk	7.1.9	Size and composition of qualifying liquid resources for each clearing service; (h) other	SizeAndCompositionOfQualifyingLiquidResources	Quarter end	0.00
7.1	Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or facilities.	n/a	Quarterly	None
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	Quarterly	\$0.00
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	Quarter end	\$49,806,390.08

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	Quarter end	\$4,004,981.00
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	Quarter end	69.00%
18.1	Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members	n/a	Quarter end	14
18.1	Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members	n/a	Quarter end	1
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	Quarterly	Not Applicable
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	Quarterly	87.34%
				PeakInQuarter		86.59%
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	Quarter end	Not Applicable
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	Quarter end	24.99%