**Exposure of Clearing Member to all CCPs as of 31st December of 2017**

|  |  |  |
| --- | --- | --- |
| As of 31st December 2017 | Pre-funded resources  (i.e. default fund contributions) | Non-pre-funded resources  (i.e. assessment powers committed) |
| Currency | Include | Include |
| Name of Clearing Member | e.g. 1,000,000,000 | e.g. 1,000,000,000 |

**Notes**

1. **General**

* The currency used to report data is the one chosen by clearing members.
* The request for this data will be made once a year. The data should therefore reflect the figure as of 31st December of the year before completing this template (e.g. For a data request in 2018, the data should be reported as of 31st December 2017). Clearing members should return this template filled-in to the requesting CCP thirty (30) calendar days after receiving the request from the requesting CCP.
* ‘*Exposure’* means the amount of losses that the clearing member could be exposed to, due to its participation in *all* CCPs that the clearing member may be using at global level (not just European level).
* ‘*Clearing member*’ refers to the legal entity being member of the CCP, not to its affiliates.

1. **Non-pre-funded resources**

* ‘*Assessment powers*’ refers to the number of assessments committed as included in the relevant CCP rulebook.
* Assumptions:
  + Under a single default event
  + If unlimited, please include the figure equivalent to three (3) assessments, unless otherwise indicated by the CCP (e.g. rules such as one (1) assessment if the clearing member withdraws from the CCP)
  + Across global CCPs (not only EU CCPs)