**ISO 20022**

Central Counterparty (CCP) Supervisory Reporting

For evaluation by the Securities SEG

**Message Definition Report** **- Part 1**

Edition 10 July 2020

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**Preliminary note:**

The Message Definition Report (MDR) is made of three parts:

* **MDR - Part 1** describes the contextual background required to understand the functionality of the proposed message set. Part 1 is produced by the submitting organisation that developed or maintained the message set in line with a MDR Part1 template provided by the ISO 20022 Registration Authority (RA) on [www.iso20022.org](http://www.iso20022.org)
* **MDR – Part 2** is the detailed description of each message definition of the message set. Part 2 is produced by the RA using the model developed by the submitting organisation.
* **MDR – Part 3** is an extract of the ISO 20022 Business Model describing the business concepts used in the message set. Part 3 is an Excel document produced by the RA.

# Introduction

## Terms and definitions

The following terms are reserved words defined in ISO 20022 – Part1. When used in this document, they will follow the UpperCamelCase notation.

|  |  |
| --- | --- |
| Term | Definition |
| BusinessRole | functional role played by a business actor in a particular BusinessProcess or BusinessTransaction |
| Participant | involvement of a BusinessRole in a BusinessTransaction |
| BusinessProcess | unrealized definition of the business activities undertaken by BusinessRoles within a BusinessArea whereby each BusinessProcess fulfils one type of business activity and whereby a BusinessProcess may include and extend other BusinessProcesses |
| BusinessTransaction | particular solution that meets the communication requirements and the interaction requirements of a particular BusinessProcess and BusinessArea |
| MessageDefinition | formal description of the structure of a MessageInstance |

## Glossary

**Acronyms**

|  |  |
| --- | --- |
| Acronym | Definition |
| CCP | Central Counterparty |
| BOE | Bank of England |
| SA | Supervisory Agency |
| CB | Central Bank |
| NCA | National Competent Authority |
| EMIR | Regulation (EU) No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories Text with EEA relevance |

**Abbreviations**

|  |  |
| --- | --- |
| Abbreviation | Definition |
|  |  |
|  |  |
|  |  |

## Document Scope and Objectives

This document is the first part of the ISO 20022 Message Definition Report (MDR) that describes the BusinessTransactions and underlying message set. For the sake of completeness, the document may also describe BusinessActivities that are not in the scope of the project.

This document sets:

* The BusinessProcess scope (business processes addressed or impacted by the project)
* The BusinessRoles involved in these BusinessProcesses

The main objectives of this document are:

* To explain what BusinessProcesses and BusinessActivities these MessageDefinitions have addressed
* To give a high level description of BusinessProcesses and the associated BusinessRoles
* To document the BusinessTransactions and their Participants (sequence diagrams)
* To list the MessageDefinitions

## References

| Document | Version | Date | Author |
| --- | --- | --- | --- |
| ISO 20022 Business Justification – Central Counterparty Supervisory Reporting |  | 2017-02-27 | SWIFT |

# Scope and Functionality

## Background

This Message Definition Report covers a set of 16 ISO 20022 MessageDefinitions developed by Bank of England and approved by the Securities Standards Evaluation Group (SEG) on 28 October 2019.

## Scope

Central counterparties (CCPs) are increasing in global systemic importance. The institutions responsible for supervising CCPs require consistent, comprehensive, and granular data to inform supervisory work.

The set of messages will allow for the regular reporting of data by CCPs to their relevant supervisory entities in a standardised, automated, fashion. The scope of the messages covers the full spectrum of CCP activities.

## Groups of MessageDefinitions and Functionality

Each reporting agent will have to submit on daily or monthly basis the following set of messages to the competent authority.

Cash, capital and investment reports provide information on the financial performance, liquidity and investment exposures of the CCP. They include:

* The CCPSR income statement and capital adequacy report (auth.059.001) *MessageDefinition* will provide details on the financial performance of the CCP and its capital requirements under EMIR.
* The CCPSR daily cash flows report (auth.060.001) MessageDefinition will provide details on the cash flows and exposures arising within the CCP’s payment system.
* The CCPSR investment result report (auth.061.001) MessageDefinition will provide details on the investment activities of the CCP.
* The CCPSR liquidity stress test result report (auth.063.001) MessageDefinition will provide details on the liquidity resources and requirements under the CCPs assumed liquidity stress testing scenarios.
* The CCPSR member obligations report (auth.056.001) MessageDefinition will provide details on the liquidity flows between the clearing members and the CCP.

CCP Default Waterfall reports provide information on the resources and requirements the CCP has available to it to manage the default of a clearing member. They include:

* The CCPSR member requirements report (auth.055.001) MessageDefinition will provide details on the variation margin, initial margin and default fund requirements for the CCP’s clearing members.
* The CCPSR collateral report (auth.067.001) MessageDefinition will provide details on the collateral posted by the clearing members at the CCP.
* The CCPSR available financial resources report (auth.064.001) MessageDefinition will provide details on the breakdown of resources available to a CCP upon default of a clearing member.

CCP Reference Data reports provide reference data on the calibration and methodology used by the CCP in its risk management framework and on the identity of financial instruments and participants that are involved in its clearing service. They include:

* The CCPSR liquidity stress test definition report (auth.062.001) MessageDefinition will provide details on the scenarios used by the CCP to conduct liquidity stress testing.
* The CCPSR backtesting definition report (auth.065.001) MessageDefinition will provide details on the methodology and initial margin model used when conducting backtesting.
* The CCPSR portfolio stress testing definition report (auth.057.001) MessageDefinition will provide details on the scenarios used by the CCP to conduct portfolio stress testing.
* The CCPSR clearing member report (auth.054.001) MessageDefinition will provided details on the identity and status of the clearing members, accounts and clients.
* The CCPSR cleared products report (auth.069.001) Message Definition will provide details on the financial instruments cleared by the CCP.

Risk Data reports provide information on the risk of clearing member portfolios at the CCP.

* The CCPSR backtesting result report (auth.066.001) MessageDefinition will provide details on the outcome of portfolio backtesting carried out by the CCP.
* The CCPSR portfolio stress testing result report (auth.058.001) MessageDefinition will provide details on the outcome of the portfolio stress testing conducted on clearing member portfolios.
* The CCPSR account position report (auth.068.001) MessageDefinition will provide details on the positions of the clearing members at the CCP.

**Note that these MessageDefinitions are intended for use with the ISO 20022 Business Application Header (head.001). The schema and more information about the Business Application Header (BAH) can be found on the** [**www.iso20022.org**](http://www.iso20022.org/bah.page) **web site.**

# BusinessRoles and Participants

A BusinessRole represents an entity (or a class of entities) of the real world, physical or legal, a person, a group of persons, a corporation. Examples of BusinessRoles: “Financial Institution”, “ACH”, “CSD”.

A Participant is a functional role performed by a BusinessRole in a particular BusinessProcess or BusinessTransaction: for example the “user” of a system, “debtor”, “creditor”, “investor” etc.

The relationship between BusinessRoles and Participants is many-to-many. One BusinessRole (that is, a person) can be involved as different Participants at different moments in time or at the same time: "user", "debtor”, "creditor", "investor", etc. Different BusinessRoles can be involved as the same Participant.

In the context of Corporate Actions, the high-level BusinessRoles and typical Participants can be represented as follows.

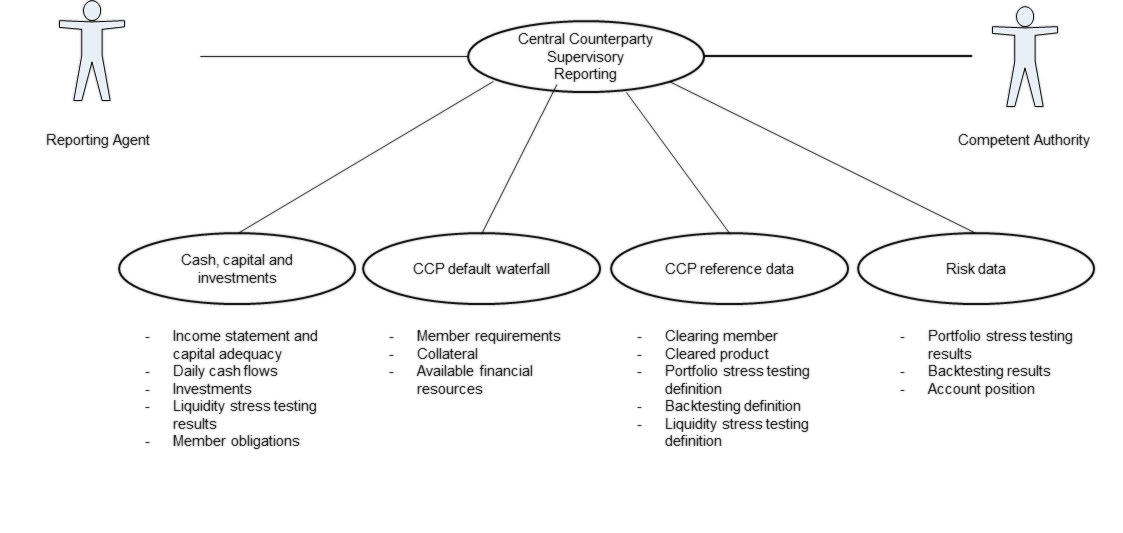
| **Participants and BusinessRoles definitions** | |
| --- | --- |
| **Description** | **Definition** |
| Participants | |
| Reporting Agent | Party supervised by the Bank of England pursuant to the Financial Services and Markets Act 2000 and EMIR. The embedded payment systems of certain CCPs are also supervised under the Banking Act 2009. |
| Competent Authority | Party that supervises a CCP and has the legal right to collect data on such supervised entity. |
| BusinessRoles | |
| CCP | Party that intersperse itself in a trade becoming the buyer to every seller and seller to every buyer. |
| Central Bank | The entity responsible for overseeing the monetary system for a nation (or group of nations). |
| Supervisory Agency | Entity set up to supervise financial institutions such as central counter parties |

|  |  |  |
| --- | --- | --- |
| **BusinessRoles/Participants Matrix Table** | | |
| Participants  BusinessRoles | Reporting Agent | Competent Authority |
| CCP | X |  |
| CB |  | X |
| SA |  | X |

# BusinessProcess Description

## BusinessProcess Diagram

This diagram pictures the high level BusinessProcesses covered by this project. The aim of the below is to describe the high-level scope of the project, not to be exhaustive.

CCP Supervisory Reporting process:

* Definition: the process of reporting supervisory data by the reporting agent to the competent authority.
* Trigger: reports are provided on a daily or monthly basis depending the report. Generation of the submission of the reports follows the creation or receipt of the relevant data by the reporting agent within their own systems.
* Pre-conditions: the reporting agent must have all the relevant data within their own systems. Certain data may be generated as part output of the CCPs own internal risk or treasury systems. Data may also be received from third parties.
* Post-conditions: The competent authority notifies the reporting agent if the submitted report has failed validation.
* Role: Reporting agent, competent authority.

Unless otherwise stated, the process above applies for all the sub-processes below.

Income statement and capital adequacy reporting sub-process:

* Definition: The process of reporting data describing a summary of the income statement of the firm, a breakdown of the components used to calculate the CCP’s regulatory capital under EMIR and the hypothetical capital requirement used by clearing members to calculate capital exposures to each default fund.

Daily cash flows reporting sub-process:

* Definition: The process of reporting data on the cash flows and exposures arising within the CCP’s payment system. Clearing members make (receive) payments to (from) the CCP’s accounts at a number of payment banks, cash from each of these payment banks is concentrated into a concentration account before being invested. The report summarises credit exposures and cash flows at concentration bank accounts and cash flows at payment banks.

Investment reporting sub-process

* Definition: The process of reporting data on the investment activities of the CCP. CCPs invest cash collateral pledged by the clearing members on a short term basis. This report details how and with whom that cash is invested, what is the maturity of the investment and what collateral is provided where applicable.

Liquidity stress testing definition reporting sub-process

* Definition: The process of reporting reference data on liquidity stress testing scenarios used by the CCP to conduct liquidity stress testing. The report summarises which currency is being stressed and allows for a description of the scenario.

Liquidity stress testing results reporting sub-process

* Definition: The process of reporting on the liquidity resources and requirements under the CCPs assumed liquidity stress testing scenarios. These include cash obligations of the CCP relating to the hypothetical default of a clearing member as well as non-defaulted related and other operational cash obligations. The report details the assumed resources available to the CCP under the scenario to meet those requirements. Requirements and resources are described over a 5 day time horizon.

Available financial resources reporting sub-process

* Definition: The process of reporting on the available financial resources available to a CCP upon default of a clearing member. These included pre-funded collateral provided by clearing members, such as initial margin and default fund contributions, the CCP’s own resources and all unfunded committed and committed resources available from clearing members and other third parties.

Backtesting definition reporting sub-process

* Definition: The process of reporting on the methodology and initial margin model used when conducting backtesting. CCPs backtest the performance of their initial margin model against expected results. This report summarises the type of initial margin model used, its calibration and the methodology used for backtesting.

Backtesting results reporting sub-process

* Definition: The process of reporting on the outcome of portfolio backtesting carried out by the CCP, including the largest exceptions, number of exceptions and identity of the portfolio responsible of the largest exceptions.

Portfolio stress testing definition reporting sub-process

* Definition: The process of reporting on the magnitude, key products stressed and classification of scenarios used by the CCP to conduct portfolio stress testing.

Portfolio stress testing results reporting sub-process

* Definition: The process of reporting on the outcome of the portfolio stress testing conducted on clearing member portfolios. Including whether the scenarios are part of the “Cover 2” assessment used to size the default fund under EMIR.

Member requirements reporting sub-process

* Definition: The process of reporting on the variation margin, initial margin and default fund requirements for the CCP’s clearing members. These requirements cover current and potential future exposures the CCP has to the clearing member. The report breaks down the source of the total initial margin requirement by components used in its calculation.

Member obligations reporting sub-process

* Definition: The process of reporting on the liquidity flows between the clearing members driven by changes in obligations at the CCP. The report details if these flows were driven by initial margin, variation margin, default fund, settlement obligations or other requirements.

Collateral reporting sub-process

* Definition: The process of reporting on the collateral posted by the clearing members at the CCP. CCPs collect collateral from clearing members, primarily in the form of cash and high quality securities in order to cover exposures.

Account position reporting sub-process

* Definition: The process of reporting details on the positions of the clearing members at the CCP. The report includes various measures to define the size of the position.

Cleared products reporting sub-process

* Definition: The CCPSR cleared products report Message Definition will provide details on the financial instruments cleared by the CCP. The report includes attributes that define they type of products cleared, where they are traded and the magnitude of the products cleared at the CCP.

# Description of BusinessActivities

This section presents the different BusinessActivities within each BusinessProcess. BusinessActivities of a process are described in swim lane diagrams and are referred in this document as activity diagrams.

The development of an activity diagram is part of the ISO 20022 modelling process and allows capturing the requirements.

The activity diagram provides a zoom-in on the BusinessActivities taking place during each of the BusinessProcesses described in Section 4. It also shows the BusinessActivities that are triggered when another BusinessActivity has a negative result.

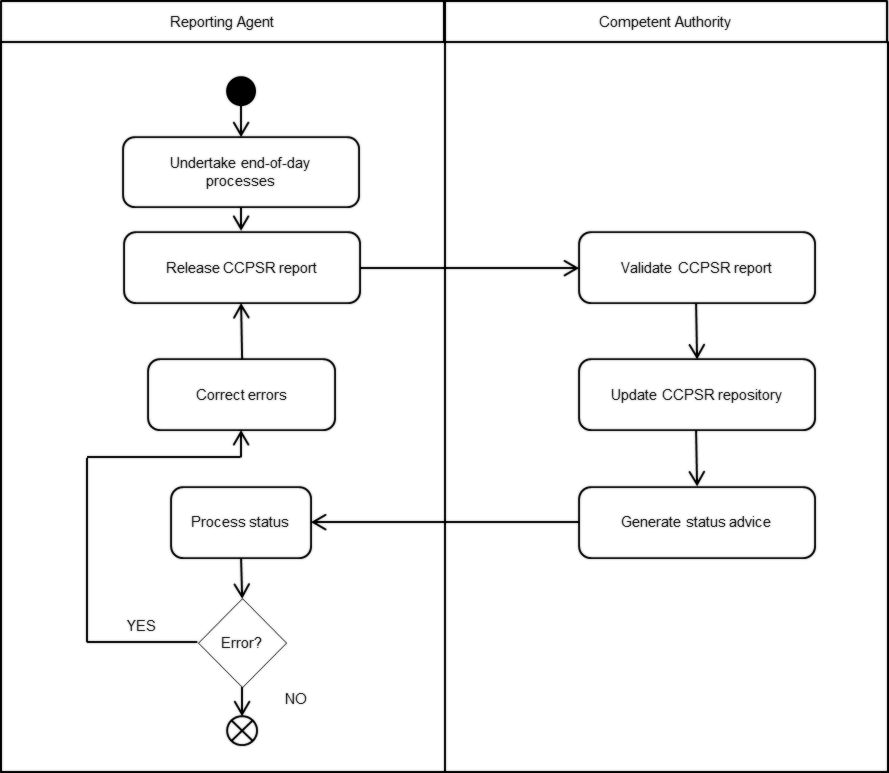
What is the activity diagram about?

* It is a diagram representing the ‘common lifecycle’ of a BusinessProcess
* A start point ⚫ shows where the lifecycle of the BusinessProcess commences and the end points show  where the lifecycle may possibly end
* A lozenge means that a choice between several actions can be made
* A bar means that several actions are initiated in parallel
* The flow of activities between the involved Participants (parties)
* BusinessActivities may result in different actions, that is, information is conveyed from one party to another party.

Both in-scope and out-of-scope activities are included, with a different level of details. There are no information requirements for out-of-scope activities, except that they should be clearly identified in the diagram.

Activity diagrams are always accompanied with a text describing the BusinessActivities and their interactions.

## BusinessProcess – Data Collection



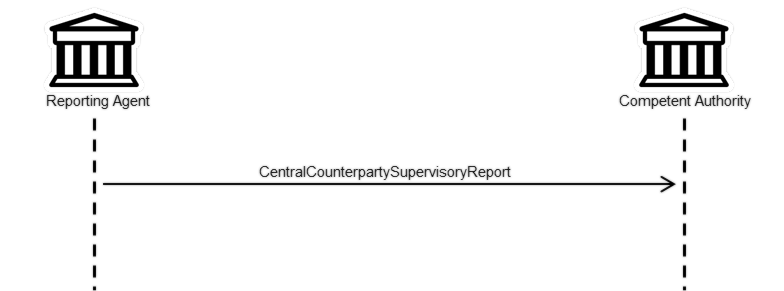
| **Description of the BusinessActivities** | |
| --- | --- |
|  | **Initiator** |
| **Undertake end-of-day processes:** the reporting agent undertakes the relevant end-of-day process that generate the data used for supervisory reporting. | **Reporting Agent** |
| **Release CCPSR statistics report:** The reporting agent prepares the CCPSR report, based on the end-of-day process, and sends it to the competent authority. | **Reporting Agent** |
| **Validate MMSR statistics report:** The competent authority checks the report received by applying file format checks and by checking the report against the validation rules as defined in the specifications. When the validation against the rules fails, the errors are reported back in the status advice sent back to the reporting agent. | **Competent Authority** |
| **Update MMSR statistics repository**: The competent authority will update the repository with all of the data successfully reported by the reporting agent. | **Competent Authority** |
| **Generate status advice:** The competent authority generates the status advice for the report received. A status will be provided for the whole report. | **Competent Authority** |
| **Process status:** The reporting agent receives the status advice and addresses the issues as reported in the status advice. | **Reporting Agent** |
| **Correct errors**: The reporting agent corrects the report for which an error has been raised, and reports again. | **Reporting Agent** |

# BusinessTransactions

This section describes the message flows based on the activity diagrams documented above. It shows the typical exchanges of information in the context of a BusinessTransaction.

The information exchange is the same for all of the reports in the CCPSR.

## Central Counterparty Supervisory Reporting BusinessTransaction



The generic flow presented above applies to all the messages included in this message set (see list below). The reporting agent submits the data directly to the competent authority. The reporting is only one-sided.

**List of messages:**

|  |  |
| --- | --- |
| auth.054.001 | auth.062.001 |
| auth.055.001 | auth.063.001 |
| auth.056.001 | auth.064.001 |
| auth.057.001 | auth.065.001 |
| auth.058.001 | auth.066.001 |
| auth.059.001 | auth.067.001 |
| auth.060.001 | auth.068.001 |
| auth.061.001 | auth.069.001 |

# Examples

This section describes business examples of the use of the various MessageDefinitions. Each example starts with a description of the example scenario followed by the actual MessageInstance.

## Clearing Member Report - auth.054.001.01

Description

This example describes a clearing member report.

The clearing member report provides information on the identity, type and characteristics of the CCP’s clearing members, their accounts and their clients.

Example

Clearing Members

Clearing member 1 limited

LEI: 5432F00346G76DW34S20

Clearing member 2 limited

LEI: 6000PY0346G76DW34S60

Clearing Accounts

House account of clearing member 1

Code: CM1\_H

Collateral account code: CM1\_H

Margin account code: CM1\_H

Position account code: CM1\_H

Net omnibus client account of clearing member 1

Code: CM1\_NOSA\_1

Collateral account code: CM1\_NOSA\_1

Margin account code: CM1\_NOSA\_1

Position account codes: CM1\_NCM\_1 and CM1\_NCM\_2

Gross omnibus FCM client account of clearing member 1

Code: CM1\_GOSA\_FCM

Collateral account code: CM1\_GOSA\_FCM

Margin account code: CM1\_GOSA\_FCM

Position account codes: Cli\_1 and Cli\_2

Gross omnibus client account of clearing member 1

Code: CM1\_GOSA

Collateral account code: CM1\_GOSA

Margin account code: CM1\_GOSA

Position account codes: Cli\_3 and Cli\_4

Individually segregated client account of clearing member 1 for Client 5 Ltd

Code: CM1\_ISA001

Collateral account code: CM1\_ISA001

Margin account code: CM1\_ISA001

Position account codes: CM1\_ISA001

Individually segregated client account of clearing member 1 for Client 6 Ltd

Code: CM1\_ISA002

Collateral account code: CM1\_ISA002

Margin account code: CM1\_ISA002

Position account codes: CM1\_ISA002

House account of clearing member 2

Collateral account code: CM2\_H

Margin account code: CM2\_H

Position account code: CM2\_H

Net omnibus client account of clearing member 2

Code: CM2\_NOSA\_1

Collateral account code: CM2\_NOSA\_1

Margin account code: CM2\_NOSA\_1

Position account codes: CM2\_NCM\_1 and CM2\_NCM\_2

Gross omnibus FCM client account of clearing member 2

Code: CM2\_GOSA\_FCM

Collateral account code: CM2\_GOSA\_FCM

Margin account code: CM2\_GOSA\_FCM

Position account codes: CM2\_NCM\_1 and CM2\_NCM\_2

Message Instance

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</n2:Id>

<n2:Prtry>

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<n2:Desc>Clearing Member 1 Ltd</n2:Desc>

</n2:Prtry>

</n2:Id>

<n2:CdtQlty>HIGR</n2:CdtQlty>

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## Member Requirements Report - auth.055.001.01

Description

This example describes a member requirements report.

The member requirement report provides information on the clearing member’s collateral requirements at the CCP.

Example

Intraday margin requirements for house account of clearing member 1

Intraday margin call: GBP 30,000,000

Peak initial margin liability: GBP 25,000,000

Peak variation margin call liability: GBP 15,000,000

Aggregate peak liability: GBP 35,000,000

End of day margin requirements for house account of clearing member 1

Market risk component of initial margin: GBP 1,000,000,000

Additional default fund component of initial margin: GBP 350,000,000

Other component of initial margin: GBP 50,000,000

Initial margin credits: GBP 450,000,000

Variation margin profit (loss): GBP (47,500,000)

End of day margin requirements for client of clearing member 1

Market risk component of initial margin: GBP 100,000,000

Liquidity risk component of initial margin: GBP 3,500,000

Other component of initial margin: GBP 500,000

Initial margin credits: GBP 450,000

Variation margin profit (loss): GBP (4,750,000)

Default fund contribution of clearing member 1

Default fund contribution: GBP 1,650,000,000

Message Instance

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## Member Obligations Report - auth.056.001.01

Description

This example describes a member obligations report.

The member obligations report provides information on the clearing member’s liquidity obligations at the CCP.

Example

Clearing member 1 has the following liquidity obligations

GBP:

25,000,000 initial margin called

65,000,000 variation margin called

35,000,000 default fund called

400,000,000 settlement called

0 other called

500,000,000 end of day liquidity called

EUR:

10,000,000 initial margin called

10,000,000 end of day liquidity called

USD:

750,000,000 initial margin called

750,000,000 end of day liquidity called

Clearing member 2 has the following liquidity obligations

GBP:

350,000,000 initial margin called

90,000,000 variation margin called

45,000,000 default fund called

300,000,000 settlement received

25,000,000 other called

80,000,000 end of day liquidity called

EUR:

250,000,000 initial margin called

250,000,000 end of day liquidity called

USD:

550,000,000 initial margin called

550,000,000 end of day liquidity called

Message Instance

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</n2:CCPMmbOblgtnsRpt>

## Portfolio Stress Testing Definition Report - auth.057.001.01

Description

This example describes a portfolio stress testing definition report.

The portfolio stress testing definition report provides information on the scenario’s used to stress test clearing member portfolios.

Example

Historic replay of the oil 2015 oil price crash

Type of curve stress: parallel shift

Major product stressed: Brent future

Maximum stress move across the curve: 7%

Minimum stress move across the curve: 4%

Hypothetical parallel shift in EUR swaps curve

Type of curve stress: parallel shift

Major product stressed: 3M EURIBOR Fix/Float interest rate swap

Maximum stress move across the curve: -20bps

Minimum stress move across the curve: -50bps

Hypothetical blow out of UK spark spread

Type of curve stress: spread shift

Major product stressed (up): UK baseload futures

Major product stressed (down): UK natural gas futures

Maximum stress move across the curve (up product): 8%

Minimum stress move across the curve (up product): 17%

Maximum stress move across the curve (down product): -4%

Minimum stress move across the curve (down product): -12%

Message instance

<n2:CCPPrtflStrssTstgDefRpt>

<n2:ScnroDef>

<n2:Id>

<n2:Id>OIL\_PRICE\_CRASH\_2015</n2:Id>

<n2:Desc>Replay of 2015 oil price crash</n2:Desc>

</n2:Id>

<n2:ScnroTp>HIST</n2:ScnroTp>

<n2:StrtgyStrssTp>PRLL</n2:StrtgyStrssTp>

<n2:StrssItm>

<n2:StrssPdct>

<n2:Pdct>

<n2:Id>

<n2:Id>BRENT-F</n2:Id>

<n2:Desc>Brent Future</n2:Desc>

</n2:Id>

<n2:MaxStrssSz>

<n2:Rltv>0.07</n2:Rltv>

</n2:MaxStrssSz>

<n2:MinStrssSz>

<n2:Rltv>0.04</n2:Rltv>

</n2:MinStrssSz>

</n2:Pdct>

</n2:StrssPdct>

</n2:StrssItm>

</n2:ScnroDef>

<n2:ScnroDef>

<n2:Id>

<n2:Id>PCA1\_EUR</n2:Id>

<n2:Desc>Parallel shift in EUR curve</n2:Desc>

</n2:Id>

<n2:ScnroTp>HYPT</n2:ScnroTp>

<n2:StrtgyStrssTp>PRLL</n2:StrtgyStrssTp>

<n2:StrssItm>

<n2:StrssPdct>

<n2:Pdct>

<n2:Id>

<n2:Id>DF778</n2:Id>

<n2:Desc>3MEURIBOR FixFloat</n2:Desc>

</n2:Id>

<n2:MaxStrssSz>

<n2:Abs>

<n2:Unit>bps</n2:Unit>

<n2:Qty>-20</n2:Qty>

</n2:Abs>

</n2:MaxStrssSz>

<n2:MinStrssSz>

<n2:Abs>

<n2:Unit>bps</n2:Unit>

<n2:Qty>-50</n2:Qty>

</n2:Abs>

</n2:MinStrssSz>

</n2:Pdct>

</n2:StrssPdct>

</n2:StrssItm>

</n2:ScnroDef>

<n2:ScnroDef>

<n2:Id>

<n2:Id>SPRK\_SPRD\_BLOWOUT\_UK</n2:Id>

<n2:Desc>Blow out of UK spark spread</n2:Desc>

</n2:Id>

<n2:ScnroTp>HYPT</n2:ScnroTp>

<n2:StrtgyStrssTp>SPRD</n2:StrtgyStrssTp>

<n2:StrssItm>

<n2:StrssPdct>

<n2:Pdct>

<n2:Id>

<n2:Id>NBP</n2:Id>

<n2:Desc>UK natural gas product</n2:Desc>

</n2:Id>

<n2:MaxStrssSz>

<n2:Rltv>-0.04</n2:Rltv>

</n2:MaxStrssSz>

<n2:MinStrssSz>

<n2:Rltv>-0.12</n2:Rltv>

</n2:MinStrssSz>

</n2:Pdct>

</n2:StrssPdct>

</n2:StrssItm>

<n2:StrssItm>

<n2:StrssPdct>

<n2:Pdct>

<n2:Id>

<n2:Id>UBL</n2:Id>

<n2:Desc>UK Base Electricity Futures (Gregorian)</n2:Desc>

</n2:Id>

<n2:MaxStrssSz>

<n2:Rltv>0.17</n2:Rltv>

</n2:MaxStrssSz>

<n2:MinStrssSz>

<n2:Rltv>0.08</n2:Rltv>

</n2:MinStrssSz>

</n2:Pdct>

</n2:StrssPdct>

</n2:StrssItm>

</n2:ScnroDef>

</n2:CCPPrtflStrssTstgDefRpt>

## Portfolio Stress Testing Result Report - auth.058.001.01

Description

This example describes a portfolio stress testing result report.

The portfolio stress testing result report provides information on the stress testing results used when stress testing clearing member portfolios.

Example

Historic replay of the oil 2015 oil price crash

Result for clearing member 1 house account: GBP 1,000,000

Result for clearing member 1 gross omnibus account: GBP 100,000

Result for clearing member 1 client 5: GBP -1,000,000

Hypothetical parallel shift in EUR swaps curve

Result for clearing member 2 house account: GBP 2,000

Result for clearing member 1 ISA 1 account: GBP 1,500,000

Result for clearing member 1 client 5: GBP -15,000,000

Hypothetical blow out of UK spark spread

Result for clearing member 2 house account: GBP 200

Result for clearing member 1 gross omnibus account: GBP 100

Result for clearing member 1 client 5: GBP 100

Message instance

<n2:CCPPrtflStrssTstgRsltRpt>

<n2:ScnroStrssTstRslt>

<n2:Id>

<n2:Id>OIL\_PRICE\_CRASH\_2015</n2:Id>

<n2:Desc>Replay of 2015 oil price crash</n2:Desc>

</n2:Id>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>CM1\_H</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">1000000</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>false</n2:Cover1Flg>

<n2:Cover2Flg>true</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>CM1\_GOSA\_FCM</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">100000</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>false</n2:Cover1Flg>

<n2:Cover2Flg>true</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>Cli\_5</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">1000000</n2:Amt>

<n2:Sgn>false</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>false</n2:Cover1Flg>

<n2:Cover2Flg>true</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

</n2:ScnroStrssTstRslt>

<n2:ScnroStrssTstRslt>

<n2:Id>

<n2:Id>SPRK\_SPRD\_BLOWOUT\_UK</n2:Id>

<n2:Desc>Blow out of UK spark spread</n2:Desc>

</n2:Id>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>CM2\_H</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">200</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>false</n2:Cover1Flg>

<n2:Cover2Flg>false</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>CM1\_GOSA</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">100</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>false</n2:Cover1Flg>

<n2:Cover2Flg>false</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>Cli\_1</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">100</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>false</n2:Cover1Flg>

<n2:Cover2Flg>false</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

</n2:ScnroStrssTstRslt>

<n2:ScnroStrssTstRslt>

<n2:Id>

<n2:Id>PCA1\_EUR</n2:Id>

<n2:Desc>Parallel shift in EUR curve</n2:Desc>

</n2:Id>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>CM2\_H</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">2000</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>true</n2:Cover1Flg>

<n2:Cover2Flg>false</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>CM1\_ISA001</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">1500000</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>true</n2:Cover1Flg>

<n2:Cover2Flg>false</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

<n2:PrtflStrssTstRslt>

<n2:PrtflId>

<n2:Id>Cli\_5</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:PrtflId>

<n2:StrssLoss>

<n2:Amt Ccy="GBP">15000000</n2:Amt>

<n2:Sgn>false</n2:Sgn>

</n2:StrssLoss>

<n2:Cover1Flg>true</n2:Cover1Flg>

<n2:Cover2Flg>false</n2:Cover2Flg>

</n2:PrtflStrssTstRslt>

</n2:ScnroStrssTstRslt>

</n2:CCPPrtflStrssTstgRsltRpt>

## Income Statement and Capital Adequacy Report - auth.059.001.01

Description

This example describes an income statement and capital adequacy report.

The income statement and capital adequacy report provides information on the financial performance and the regulatory capital requirements of the CCP.

Example

Income statement (GBP)

|  |  |
| --- | --- |
| Clearing fees | 1,000,000.00 |
| Other operating revenue | 20,000.00 |
| Operating Expenses | (500,000.00) |
| *Operating profit (loss)* | *520,000.00* |
| Net interest income | 100,000.00 |
| Other non-operating revenues | 50,000.00 |
| Non-operating costs | (300,000.00) |
| Pre tax profit | 370,000.00 |
| Post tax profit | 259,000.00 |

Capital requirements (GBP)

|  |  |
| --- | --- |
| Winding down or restructuring risk | 150,000 |
| Operational and legal risk | 50,000 |
| Credit risk | 50,000 |
| Counterparty risk | 50,000 |
| Market risk | 50,000 |
| Business risk | 50,000 |

Total capital GBP 400,000

Liquid financial resources GBP 450,000

Message instance

<n2:CCPIncmStmtAndCptlAdqcyRpt>

<n2:IncmStmt>

<n2:ClrFees Ccy="GBP">1000000.00</n2:ClrFees>

<n2:OthrOprgRvn Ccy="GBP">20000.00</n2:OthrOprgRvn>

<n2:OprgExpnss Ccy="GBP">500000.00</n2:OprgExpnss>

<n2:OprgPrftOrLoss>

<n2:Amt Ccy="GBP">520000.00</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:OprgPrftOrLoss>

<n2:NetIntrstIncm Ccy="GBP">100000.00</n2:NetIntrstIncm>

<n2:OthrNonOprgRvn Ccy="GBP">50000.00</n2:OthrNonOprgRvn>

<n2:NonOprgExpnss Ccy="GBP">300000.00</n2:NonOprgExpnss>

<n2:PreTaxPrftOrLoss>

<n2:Amt Ccy="GBP">370000.00</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:PreTaxPrftOrLoss>

<n2:PstTaxPrftOrLoss>

<n2:Amt Ccy="GBP">259000.00</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:PstTaxPrftOrLoss>

</n2:IncmStmt>

<n2:CptlRqrmnts>

<n2:WndgDwnOrRstrgRsk Ccy="GBP">150000</n2:WndgDwnOrRstrgRsk>

<n2:OprlAndLglRsk Ccy="GBP">50000</n2:OprlAndLglRsk>

<n2:CdtRsk Ccy="GBP">50000</n2:CdtRsk>

<n2:CntrPtyRsk Ccy="GBP">50000</n2:CntrPtyRsk>

<n2:MktRsk Ccy="GBP">50000</n2:MktRsk>

<n2:BizRsk Ccy="GBP">50000</n2:BizRsk>

<n2:NtfctnBffr>0.1</n2:NtfctnBffr>

</n2:CptlRqrmnts>

<n2:TtlCptl Ccy="GBP">400000</n2:TtlCptl>

<n2:LqdFinRsrcs Ccy="GBP">450000</n2:LqdFinRsrcs>

<n2:HpthtclCptlMeasr>

<n2:Amt Ccy="GBP">250000000</n2:Amt>

<n2:DfltWtrfllId>DFund\_A</n2:DfltWtrfllId>

</n2:HpthtclCptlMeasr>

<n2:HpthtclCptlMeasr>

<n2:Amt Ccy="GBP">300000000</n2:Amt>

<n2:DfltWtrfllId>DFund\_B</n2:DfltWtrfllId>

</n2:HpthtclCptlMeasr>

</n2:CCPIncmStmtAndCptlAdqcyRpt>

## Daily Cash Flows Report - auth.060.001.01

Description

This example describes a daily cash flows report.

The daily cash flows report provides information on the cash flows relating to the investment and payment system activities of the CCP.

Example

GBP account at concentration bank with LEI 444446F2019846FA2475

Investment inflows (outflows): 75,000,000

Payment bank inflows (outflows): 850,000,000

Peak credit: 1,000,000

Peak debit: 1,000,000

End of day balance: 1,000,000

Late payment confirmations: 0

USD account at concentration bank with LEI 998746F2019846FA2415

Investment inflows (outflows): 75,000,000

Payment bank inflows (outflows): 850,000,000

Peak credit: 1,000,000

Peak debit: 1,000,000

End of day balance: 1,000,000

Late payment confirmations: 0

GBP payment bank with LEI 2222F201984646FA2475

Net payment: 45,000,000

Late payment confirmation: 1

Message Instance

<n2:CCPDalyCshFlowsRpt>

<n2:CncntrtnAgt>

<n2:Id>444446F2019846FA2475</n2:Id>

<n2:Acct>

<n2:InFlow>

<n2:PmtBkFlows>100000000</n2:PmtBkFlows>

<n2:InvstmtFlows>2000000000</n2:InvstmtFlows>

</n2:InFlow>

<n2:OutFlow>

<n2:PmtBkFlows>75000000</n2:PmtBkFlows>

<n2:InvstmtFlows>850000000</n2:InvstmtFlows>

</n2:OutFlow>

<n2:EndOfDay>10000000</n2:EndOfDay>

<n2:PeakCdt>1000000</n2:PeakCdt>

<n2:PeakDbt>1000000</n2:PeakDbt>

<n2:Ccy>GBP</n2:Ccy>

<n2:LatePmtConf>1</n2:LatePmtConf>

</n2:Acct>

</n2:CncntrtnAgt>

<n2:CncntrtnAgt>

<n2:Id>998746F2019846FA2415</n2:Id>

<n2:Acct>

<n2:InFlow>

<n2:PmtBkFlows>100000000</n2:PmtBkFlows>

<n2:InvstmtFlows>2000000000</n2:InvstmtFlows>

</n2:InFlow>

<n2:OutFlow>

<n2:PmtBkFlows>75000000</n2:PmtBkFlows>

<n2:InvstmtFlows>850000000</n2:InvstmtFlows>

</n2:OutFlow>

<n2:EndOfDay>10000000</n2:EndOfDay>

<n2:PeakCdt>1000000</n2:PeakCdt>

<n2:PeakDbt>1000000</n2:PeakDbt>

<n2:Ccy>USD</n2:Ccy>

<n2:LatePmtConf>0</n2:LatePmtConf>

</n2:Acct>

</n2:CncntrtnAgt>

<n2:SttlmAgt>

<n2:Id>2222F201984646FA2475</n2:Id>

<n2:Acct>

<n2:Ccy>GBP</n2:Ccy>

<n2:NetPmt>

<n2:Amt>45000000</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:NetPmt>

<n2:LatePmtConf>1</n2:LatePmtConf>

</n2:Acct>

<n2:Acct>

<n2:Ccy>GBP</n2:Ccy>

<n2:NetPmt>

<n2:Amt>10000000</n2:Amt>

<n2:Sgn>false</n2:Sgn>

</n2:NetPmt>

<n2:LatePmtConf>1</n2:LatePmtConf>

</n2:Acct>

</n2:SttlmAgt>

</n2:CCPDalyCshFlowsRpt>

## Investments Report - auth.061.001.01

Description

This example describes an investment report.

The investment report provides information on the investment activities of the CCP.

Example

Unsecured cash deposit worth GBP 10,000,000

Central bank deposit worth GBP 500,000,000

Specific collateral repo with counterparty whose LEI is 0123S03A05F2DT658T01 and the second leg repurchase price is GBP 1,750,000,000

General collateral repo with counterparty whose LEI is 0123S03A05F2DT658T01 and the second leg repurchase price is GBP 4,800,000,000 through a tri-party agent whose LEI 5555G03A05F2DT784T06.

Other investment of GBP 5,000,000

Outright purchase of security GB0123456780 worth GBP 2,000,000,000

Outright purchase of security US0123456780 worth USD 1,500,000,000

Message Instance

<n2:CCPInvstmtsRpt>

<n2:Invstmt>

<n2:UscrdCshDpst>

<n2:MtrtyDt>2017-03-21</n2:MtrtyDt>

<n2:Val Ccy="GBP">10000000</n2:Val>

<n2:CtrPtyId>0123S03A05F2DT658T01</n2:CtrPtyId>

</n2:UscrdCshDpst>

</n2:Invstmt>

<n2:Invstmt>

<n2:CntrlBkDpst>

<n2:MtrtyDt>2017-03-21</n2:MtrtyDt>

<n2:Val Ccy="GBP">500000000</n2:Val>

<n2:CtrPtyId>00000000000000000000</n2:CtrPtyId>

</n2:CntrlBkDpst>

</n2:Invstmt>

<n2:Invstmt>

<n2:RpAgrmt>

<n2:MtrtyDt>2017-03-21</n2:MtrtyDt>

<n2:ScndLegPric Ccy="GBP">1750000000</n2:ScndLegPric>

<n2:CollMktVal Ccy="GBP">1760000000</n2:CollMktVal>

<n2:CtrPty>0123S03A05F2DT658T01</n2:CtrPty>

<n2:RpAgrmtTp>

<n2:SpcfcColl>

<n2:FinInstrmId>

<n2:Id>GB0123456780</n2:Id>

<n2:Issr>00000000000000000000</n2:Issr>

</n2:FinInstrmId>

</n2:SpcfcColl>

</n2:RpAgrmtTp>

</n2:RpAgrmt>

</n2:Invstmt>

<n2:Invstmt>

<n2:RpAgrmt>

<n2:MtrtyDt>2017-03-21</n2:MtrtyDt>

<n2:ScndLegPric Ccy="GBP">4800000000</n2:ScndLegPric>

<n2:CollMktVal Ccy="GBP">4875000000</n2:CollMktVal>

<n2:CtrPty>0123S03A05F2DT658T01</n2:CtrPty>

<n2:RpAgrmtTp>

<n2:GnlColl>

<n2:FinInstrmId>

<n2:Id>GB0123456780</n2:Id>

<n2:Issr>00000000000000000000</n2:Issr>

</n2:FinInstrmId>

<n2:FinInstrmId>

<n2:Id>US0123456780</n2:Id>

<n2:Issr>00000000000000000000</n2:Issr>

</n2:FinInstrmId>

</n2:GnlColl>

</n2:RpAgrmtTp>

<n2:TrptyAgtId>5555G03A05F2DT784T06</n2:TrptyAgtId>

</n2:RpAgrmt>

</n2:Invstmt>

<n2:Invstmt>

<n2:OthrInvstmts>

<n2:Desc>Other investment type</n2:Desc>

<n2:Amt Ccy="GBP">5000000</n2:Amt>

</n2:OthrInvstmts>

</n2:Invstmt>

<n2:Invstmt>

<n2:OutrghtInvstmt>

<n2:Id>GB0123456780</n2:Id>

<n2:MktVal Ccy="GBP">2000000000</n2:MktVal>

</n2:OutrghtInvstmt>

</n2:Invstmt>

<n2:Invstmt>

<n2:OutrghtInvstmt>

<n2:Id>US0123456780</n2:Id>

<n2:MktVal Ccy="USD">1500000000</n2:MktVal>

</n2:OutrghtInvstmt>

</n2:Invstmt>

</n2:CCPInvstmtsRpt>

## Liquidity Stress Testing Definition Report - auth.062.001.01

Description

This example describes a liquidity stress testing definition report.

The liquidity stress testing definition report provides information on the liquidity stress testing scenarios used by the CCP.

Example

Liquidity stress test one simulating a market stress event that impacts all currencies

Liquidity stress test two simulating a credit stress event that stresses USD

Message Instance

<n2:CCPLqdtyStrssTstgDefRpt>

<n2:LqdtyStrssScnroDef>

<n2:Id>

<n2:Id>LQST01</n2:Id>

<n2:Desc>Full name of the liquidity stress scenario</n2:Desc>

</n2:Id>

<n2:Desc>Scenario description, and details of the method and assumptions used for estimating operational outflows.</n2:Desc>

<n2:Tp>MktStresEvt</n2:Tp>

<n2:StrssCcy>XLL</n2:StrssCcy>

</n2:LqdtyStrssScnroDef>

<n2:LqdtyStrssScnroDef>

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## Liquidity Stress Testing Result Report - auth.063.001.01

Description

This example describes a liquidity stress testing result report.

The liquidity stress testing result report provides information on the outcome of the liquidity stress testing scenarios used by the CCP.

Example

Liquidity resources and requirements for the “liquidity scenario 1” reported over the horizon from the previous day (PRVD) to day T+5 (TFIV).

Resources reported on day PRVD is the stock of liquidity resources. Resources reported on day T (SAMD) until T+5 (TFIV) is the flow of resources reported that day.

Message Instance

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<n2:CCPInvstmtInstrmAmt>

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</n2:OthrFinInvstmtsAmt>

<n2:DfltrsNonCshCollAmt>

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</n2:UscrdAmt>

</n2:OthrLqdtyFcltyAmt>

</n2:LqdRsrcs>

<n2:LqdtyHrzn>TFOR</n2:LqdtyHrzn>

<n2:StrssLqdRsrcRqrmntAmt>

<n2:OprlOutflwAmt Ccy="GBP">

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</n2:StrssLqdRsrcRqrmntAmt>

</n2:LqdtyReqrdAndAvlbl>

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<n2:CntrlBkMnyAmt>

<n2:Amt Ccy="GBP">0</n2:Amt>

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</n2:CntrlBkMnyAmt>

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</n2:NotDfltdCtrPtyAmt>

</n2:UscrdAmt>

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<n2:Amt Ccy="GBP">0</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:DueAmt>

<n2:RpAgrmtAmt>

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<n2:UscrdAmt>

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</n2:StrssLqdRsrcRqrmntAmt>

</n2:LqdtyReqrdAndAvlbl>

</n2:LqdtyStrssTstRslt>

</n2:CCPLqdtyStrssTstgRsltRpt>

## Available Financial Resources Report - auth.064.001.01

Description

This example describes an available financial resources report.

The available financial resources report provides information on the financial resources available to the CCP to manage the default of a clearing member.

Example

Total initial margin: GBP 50,000,000,000

Total prefunded default fund: GBP 25,000,000,000

CCP skin in the game: GBP 100,000,000

Other default fund contribution: GBP 50,000,000

Unfunded member commitment: GBP 200,000,000,000

Unfunded third party commitment: GBP 0

Message Instance

<n2:CCPAvlblFinRsrcsRpt>

<n2:AvlblFinRsrcsAmt>

<n2:TtlInitlMrgn Ccy="GBP">50000000000</n2:TtlInitlMrgn>

<n2:TtlPrfnddDfltFnd Ccy="GBP">25000000000</n2:TtlPrfnddDfltFnd>

<n2:CCPSkinInTheGame Ccy="GBP">100000000</n2:CCPSkinInTheGame>

<n2:OthrDfltFndCntrbtn Ccy="GBP">50000000</n2:OthrDfltFndCntrbtn>

<n2:UfnddMmbCmmtmnt Ccy="GBP">200000000000</n2:UfnddMmbCmmtmnt>

<n2:UfnddThrdPtyCmmtmnt Ccy="GBP">0</n2:UfnddThrdPtyCmmtmnt>

</n2:AvlblFinRsrcsAmt>

</n2:CCPAvlblFinRsrcsRpt>

## Backtesting Definition Report - auth.065.001.01

Description

This example describes a backtesting definition report.

The backtesting definition report provides information on the methodology and calibration of the initial margin model used when conducting backtesting.

Example

Model type: SPAN

Model confidence interval: 99%

Whether variation margin is cleaned: True

Message Instance

<n2:CCPBckTstgDefRpt>

<n2:Mthdlgy>

<n2:RskMdlTp>

<n2:Cd>SPAN</n2:Cd>

</n2:RskMdlTp>

<n2:MdlCnfdncLvl>0.99</n2:MdlCnfdncLvl>

<n2:VartnMrgnCleanInd>true</n2:VartnMrgnCleanInd>

</n2:Mthdlgy>

</n2:CCPBckTstgDefRpt>

## Backtesting Result Report - auth.066.001.01

Description

This example describes a backtesting result report.

The backtesting result report provides information on outcome of margin model backtesting conducted by the CCP.

Example

Number of observations: 5,000

Number of backtesting exceptions: 3

Largest backtesting exception: GBP 1,000,000

Average backtesting exception: GBP 300,000

Identification of account or client responsible for largest breach : Client 01

Message Instance

<n2:CCPBckTstgRsltRpt>

<n2:MnthlyRslt>

<n2:NbOfObsrvtns>5000</n2:NbOfObsrvtns>

<n2:NbOfXcptns>3</n2:NbOfXcptns>

<n2:Cvrg>0.0006</n2:Cvrg>

<n2:LrgstXcptn Ccy="GBP">1000000</n2:LrgstXcptn>

<n2:AvrgXcptn Ccy="GBP">300000</n2:AvrgXcptn>

<n2:LrgstXcptnId>

<n2:Id>Cli\_01</n2:Id>

<n2:SchmeNm>MARG</n2:SchmeNm>

</n2:LrgstXcptnId>

</n2:MnthlyRslt>

</n2:CCPBckTstgRsltRpt>

## Collateral Report - auth.067.001.01

Description

This example describes a collateral report.

The collateral report provides information on collateral held by clearing members at the CCP.

Example

Clearing member 1 net omnibus client account collateral

25,000,000 GBP in gold to cover the initial margin requirement

900,000,000 GBP in triparty repo to cover the initial margin requirement

375,000,000 GBP cash to cover the default fund contribution

Security with ISIN UK6248423801 having market value of GBP 200,000,000 to cover the default fund contribution

Security with ISIN US0123456789 having market value of USD 400,000,000 to cover the default fund contribution.

Client 9 collateral

375,000,000 GBP cash to cover the default fund contribution

Security with ISIN UK6248423801 having market value of GBP 200,000,000 to cover the default fund contribution

Message Instance

<n2:CCPCollRpt>

<n2:CollAcctOwnr>

<n2:Id>

<n2:Id>CM1\_NOSA\_1</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:Id>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Gold Ccy="GBP">25000000</n2:Gold>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">24000000</n2:PstHrcutVal>

<n2:CollRqrmnt>MGIN</n2:CollRqrmnt>

</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Trpty Ccy="GBP">900000000</n2:Trpty>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">800000000</n2:PstHrcutVal>

<n2:CollRqrmnt>MGIN</n2:CollRqrmnt>

</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Csh Ccy="GBP">375000000</n2:Csh>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">375000000</n2:PstHrcutVal>

<n2:CollRqrmnt>DFLT</n2:CollRqrmnt>

</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Scty>

<n2:Id>UK6248423801</n2:Id>

<n2:MktVal Ccy="GBP">200000000</n2:MktVal>

</n2:Scty>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">150000000</n2:PstHrcutVal>

<n2:CollRqrmnt>DFLT</n2:CollRqrmnt>

</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Scty>

<n2:Id>US0123456789</n2:Id>

<n2:MktVal Ccy="USD">400000000</n2:MktVal>

</n2:Scty>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="USD">350000000</n2:PstHrcutVal>

<n2:CollRqrmnt>DFLT</n2:CollRqrmnt>

</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Cmmdty>

<n2:MktVal Ccy="USD">2000000</n2:MktVal>

<n2:CmmdtyTp>

<n2:Cd>ALUM</n2:Cd>

</n2:CmmdtyTp>

</n2:Cmmdty>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="USD">2100000</n2:PstHrcutVal>

<n2:CollRqrmnt>MGIN</n2:CollRqrmnt>

</n2:AsstHldg>

</n2:CollAcctOwnr>

<n2:CollAcctOwnr>

<n2:Id>

<n2:Id>Cli\_9</n2:Id>

<n2:SchmeNm>COLL</n2:SchmeNm>

</n2:Id>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Gold Ccy="GBP">2500000</n2:Gold>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">2400000</n2:PstHrcutVal>

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<n2:AsstTp>

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</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">80000000</n2:PstHrcutVal>

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</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Csh Ccy="GBP">37500000</n2:Csh>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">37400000</n2:PstHrcutVal>

<n2:CollRqrmnt>DFLT</n2:CollRqrmnt>

</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

<n2:Scty>

<n2:Id>UK6248423801</n2:Id>

<n2:MktVal Ccy="GBP">20000000</n2:MktVal>

</n2:Scty>

</n2:AsstTp>

<n2:PstHrcutVal Ccy="GBP">15000000</n2:PstHrcutVal>

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</n2:AsstHldg>

<n2:AsstHldg>

<n2:AsstTp>

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<n2:Id>US0123456789</n2:Id>

<n2:MktVal Ccy="USD">40000000</n2:MktVal>

</n2:Scty>

</n2:AsstTp>

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<n2:CollRqrmnt>DFLT</n2:CollRqrmnt>

</n2:AsstHldg>

</n2:CollAcctOwnr>

</n2:CCPCollRpt>

## Account Position Report - auth.068.001.01

Description

This example describes an account position report.

The account position report provides information on positions held by the clearing members at the CCP.

Example

Clearing member 2 house account

Position in Brent futures with a gross notional of 1,000,000,000

Position in interest rate swaps with code “DF778” with a gross notional of 10,000,000

Clearing member 1 net omnibus client account

Position in EUR Libor-OIS swap with product code “OH99” with gross notional of 5,000,000,000

Message Instance

<n2:CCPAcctPosRpt>

<n2:Prtfl>

<n2:Id>

<n2:Id>CM2\_H</n2:Id>

<n2:SchmeNm>POSI</n2:SchmeNm>

</n2:Id>

<n2:Pos>

<n2:PdctId>BRENT-F</n2:PdctId>

<n2:RskRqrmnt>

<n2:InitlMrgnRqrmnt Ccy="USD">1500000000</n2:InitlMrgnRqrmnt>

<n2:VartnMrgnRqrmnt>

<n2:Amt Ccy="USD">750000000</n2:Amt>

<n2:Sgn>false</n2:Sgn>

</n2:VartnMrgnRqrmnt>

</n2:RskRqrmnt>

<n2:GrssNtnl Ccy="USD">1000000000</n2:GrssNtnl>

<n2:NetNtnl>

<n2:Amt Ccy="USD">2560000</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:NetNtnl>

<n2:GrssDltaEqvtQty>10250000</n2:GrssDltaEqvtQty>

<n2:NetDltaEqvtQty>355660</n2:NetDltaEqvtQty>

</n2:Pos>

<n2:Pos>

<n2:PdctId>DF778</n2:PdctId>

<n2:RskRqrmnt>

<n2:InitlMrgnRqrmnt Ccy="EUR">1500000000</n2:InitlMrgnRqrmnt>

<n2:VartnMrgnRqrmnt>

<n2:Amt Ccy="EUR">75000</n2:Amt>

<n2:Sgn>false</n2:Sgn>

</n2:VartnMrgnRqrmnt>

</n2:RskRqrmnt>

<n2:GrssNtnl Ccy="EUR">1000000</n2:GrssNtnl>

<n2:NetNtnl>

<n2:Amt Ccy="EUR">1000000</n2:Amt>

<n2:Sgn>true</n2:Sgn>

</n2:NetNtnl>

<n2:GrssDltaEqvtVal Ccy="EUR">7400000</n2:GrssDltaEqvtVal>

<n2:NetDltaEqvtVal>

<n2:Amt Ccy="EUR">425000</n2:Amt>

<n2:Sgn>false</n2:Sgn>

</n2:NetDltaEqvtVal>

</n2:Pos>

<n2:Pos>

<n2:PdctId>OH99</n2:PdctId>

<n2:RskRqrmnt>

<n2:InitlMrgnRqrmnt Ccy="EUR">1500000000</n2:InitlMrgnRqrmnt>

<n2:VartnMrgnRqrmnt>

<n2:Amt Ccy="EUR">750000000</n2:Amt>

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</n2:VartnMrgnRqrmnt>

</n2:RskRqrmnt>

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<n2:NetNtnl>

<n2:Amt Ccy="EUR">1000000</n2:Amt>

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<n2:GrssDltaEqvtVal Ccy="EUR">15000</n2:GrssDltaEqvtVal>

<n2:NetDltaEqvtVal>

<n2:Amt Ccy="EUR">250</n2:Amt>

<n2:Sgn>false</n2:Sgn>

</n2:NetDltaEqvtVal>

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<n2:Prtfl>

<n2:Id>

<n2:Id>CM1\_NOSA</n2:Id>

<n2:SchmeNm>POSI</n2:SchmeNm>

</n2:Id>

<n2:Pos>

<n2:PdctId>BRENT-F</n2:PdctId>

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<n2:RskRqrmnt>

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<n2:Amt Ccy="EUR">75000</n2:Amt>

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<n2:Amt Ccy="EUR">1000000</n2:Amt>

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</n2:NetNtnl>

<n2:GrssDltaEqvtVal Ccy="EUR">7400000</n2:GrssDltaEqvtVal>

<n2:NetDltaEqvtVal>

<n2:Amt Ccy="EUR">425000</n2:Amt>

<n2:Sgn>false</n2:Sgn>

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<n2:PdctId>OH99</n2:PdctId>

<n2:RskRqrmnt>

<n2:InitlMrgnRqrmnt Ccy="EUR">150000</n2:InitlMrgnRqrmnt>

<n2:VartnMrgnRqrmnt>

<n2:Amt Ccy="EUR">750000000</n2:Amt>

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</n2:RskRqrmnt>

<n2:GrssNtnl Ccy="EUR">9999</n2:GrssNtnl>

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<n2:Amt Ccy="EUR">1000000</n2:Amt>

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## Cleared Product Report - auth.069.001.01

Description

This example describes a cleared product report.

The cleared product report provides information on the cleared products cleared by the CCP.

Example

Cash settled exchange traded Brent futures contract traded on the ICE Futures Europe exchange

CCP Code: BRENT-F

Contract size: 1000 barrels

Underlying: Brent oil index issued by ICE

OTC vanilla EUR interest rate swap

CCP Code: DF778

Floating leg underling: 3M EURIBOR index issued by European Money Markets Institute (EMMI)

GBP OIS swap

CCP Code: OH99

Floating leg 1 underling: 3M GBP LIBOR published by the ICE Benchmark Administration (IBA)

Floating leg 2 underling: SONIA published by the Wholesale Market Brokers’ Association (WBMA)

ITRAXX Main Series 15 CDS

CCP Code: ITRX-MAIN-S15

Exchange traded cocoa options that expire into cocoa futures

CCP code: CEY

Underlying: Cocoa future

Expiration styles available: American, European, Bermudan

Specific collateral repo of bond with ISIN GB1234567890

Ordinary Tesco share cleared

Message Instance

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# Revision Record

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| --- | --- | --- | --- | --- |
| **Revision** | **Date** | **Author** | **Description** | **Sections affected** |
| 1.0 | 20 November 2019 | BoE | Approved version | All |
| 1.1 | 10 July 2020 | BoE | Corrections in message instance | 7.16 |
|  |  |  |  |  |
|  |  |  |  |  |
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