

**MODEL PROVINCIAL RULE –
DERIVATIVES: CUSTOMER CLEARING AND PROTECTION OF CUSTOMER COLLATERAL
AND POSITIONS**

FORM F1A – CUSTOMER COLLATERAL REPORT: CLEARING MEMBER

This Form F1A is to be completed by each clearing member in satisfying its reporting obligations to the [applicable local securities regulator] under subsection 28(1) of Model Provincial Rule – *Derivatives: Customer Clearing and Protection of Customer Collateral and Positions* (the “Rule”).

Reporting Date	DD/MM/YY
Reporting Period ¹	DD/MM/YY – DD/MM/YY

Reporting clearing member	
LEI and Name	Location

Table A is to be completed by each clearing member that receives customer collateral from a customer or from a clearing intermediary in accordance with the Rule. In Section 1, complete a separate line for each customer that has posted customer collateral to the reporting clearing member. In Section 2, complete a separate line for each customer of a clearing intermediary for whom the clearing intermediary has posted customer collateral to the reporting clearing member. Where an LEI is not available please provide an Interim LEI or, if not available, the complete legal name of the customer.

Table A

A.	LEI of customer	Customer collateral			
		Total market value of non-cash customer collateral posted to the clearing member as of the last business day of the Reporting Period	Total market value of customer collateral posted to the clearing member as of the last business day of the Reporting Period	Maximum market value of customer collateral posted to the clearing member during the Reporting Period	Average market value of customer collateral posted to the clearing member over the Reporting Period
Section 1.	[Any customer that has posted customer collateral to the reporting clearing member]				
Section 2.	[Any customer for whom a clearing				

¹ The Reporting Period is the calendar month preceding the Reporting Date

[Model Provincial Rule 91-XXX F1A –
Customer Collateral Report: Clearing Member]

	intermediary has posted customer collateral to the reporting clearing member]				
<u>Aggregate total</u>					

Table B is to be completed by each clearing member that receives customer collateral from a customer or from a clearing intermediary in accordance with the Rule. Complete a separate line for each location at which customer collateral is held by or for the reporting clearing member. Where an LEI is not available please provide an Interim LEI or, if not available, the complete legal and operating name(s) of the permitted depository.

Table B

B.	LEI of permitted depository or reporting clearing member	Customer collateral			
		Total market value of non-cash customer collateral held by or for the clearing member as of the last business day of the Reporting Period	Total market value of customer collateral held by or for the clearing member as of the last business day of the Reporting Period	Maximum market value of customer collateral held by or for the clearing member during the Reporting Period	Average market value of customer collateral held by or for the clearing member over the Reporting Period
1.	[Reporting clearing member, if holding customer collateral itself]				
2.	[Any permitted depository holding customer collateral for reporting clearing member]				
<u>Aggregate total</u>					

Table C is to be completed by each clearing member that has deposited customer collateral with a derivatives clearing agency in accordance with the Rule. Complete a separate line for each derivatives clearing agency with which the reporting clearing member has deposited customer collateral. Where an LEI is not available, please provide an Interim LEI or, if not available, the complete legal and operating name(s) of the derivatives clearing agency.

Table C

C.	LEI of derivatives clearing agency	Customer collateral			
		Total market value of non-cash customer collateral deposited with a derivatives clearing agency as of the last business day of the Reporting Period	Total market value of customer collateral deposited with a derivatives clearing agency as of the last business day of the Reporting Period	Maximum market value of customer collateral deposited with a derivatives clearing agency during the Reporting Period	Average market value of customer collateral deposited with a derivatives clearing agency over the Reporting Period
1.	[Any derivatives clearing agency with which the clearing member has deposited customer collateral]				
<u>Aggregate total:</u>					