

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

FORM F1B – CUSTOMER COLLATERAL REPORT: CLEARING INTERMEDIARY

This Form F1B is to be completed by each person or company that acts as clearing intermediary in satisfying its reporting obligations to the [applicable local securities regulator] under subsection 28(2) 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 intermediary	
LEI and Name	Location

Table A is to be completed by each clearing intermediary that receives customer collateral from a customer in accordance with the Rule. Complete a separate line for each customer that has posted customer collateral to the reporting clearing intermediary. 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 intermediary as of the last business day of the Reporting Period	Total market value of customer collateral posted to the clearing intermediary as of the last business day of the Reporting Period	Maximum market value of customer collateral posted to the clearing intermediary during the Reporting Period	Average market value of customer collateral posted to the clearing intermediary over the Reporting Period
1.	[Any customer that has posted customer collateral to the reporting clearing intermediary]				
<u>Aggregate total</u>					

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

Table B is to be completed by each clearing intermediary that receives customer collateral from a customer in accordance with the Rule. Complete a separate line for each location at which customer collateral is held by or for the reporting clearing intermediary. 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 intermediary	Customer collateral			
		Total market value of non-cash customer collateral held by or for the clearing intermediary as of the last business day of the Reporting Period	Total market value of customer collateral held by or for the clearing intermediary as of the last business day of the Reporting Period	Maximum market value of customer collateral held by or for the clearing intermediary during the Reporting Period	Average market value of customer collateral held by or for the clearing intermediary over the Reporting Period
1.	[Reporting clearing intermediary, if holding customer collateral itself]				
2.	[Any permitted depository holding customer collateral for reporting clearing intermediary]				
<u>Aggregate total:</u>					

Table C is to be completed by each clearing intermediary that has posted customer collateral to a clearing member in accordance with the Rule. Complete a separate line for each clearing member with which the reporting clearing intermediary 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 clearing member.

Table C

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