

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

FORM F1C – CUSTOMER COLLATERAL REPORT: DERIVATIVES CLEARING AGENCY

This Form F1C is to be completed by each derivatives clearing agency in satisfying its reporting obligations to the [applicable local securities regulator] under subsection 28(3) 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 derivatives clearing agency	
LEI and Name	Location

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

Table A

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

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

[Model Provincial Rule 91-XXX F1C –
Customer Collateral Report: Derivatives Clearing Agency]

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