Model C40

**Information on the Overall Exposure to other Central Counterparties (CCP)**

**Clearing Member:** \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

|  |  |  |
| --- | --- | --- |
|  | *(Euro Millions)* | |
|  | **Exposure1** | |
| **Pre-funded resources**  (Default Fund contributions) | **Non-pre-funded resources**  (Assessment Powers committed) |
| XX/XX/XXXX2 |  |  |
| *1 – Exposure means the amount of losses that the Clearing Member is exposed to, due to its participation in all the other Central Counterparties.*  *2 – Date to which the information reported refers to.* | | |

|  |  |
| --- | --- |
| **Date:**  \_\_\_\_\_/\_\_\_\_\_ / \_\_\_\_\_ |  |

**Signature:**  \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

*[Clearing and Settlement Manager]*