

PRESS RELEASE

CCP12

RELEASES NEW PUBLIC QUANTITATIVE DISCLOSURE DOCUMENTS

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CCP12

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PRESS RELEASE

CCP12 - The Global Association of Central Counterparties – updates the Public Quantitative Disclosure Template, and provides a Frequently Asked Questions Guide.

The Global Association of Central Counterparties (CCP12) today announced the release of an updated CCP12 Public Quantitative Disclosure (PQD) Template in XLSX format in addition to the new CCP12 PQD Frequently Asked Questions (FAQs) Guide.

CCP12's first version of the PQD template was released in November 2017, which has been adopted by both members and non-members of the association around the world. The new PQD template released on 4 November 2020 provides further clarity in relation to populating the disclosure fields in a standardized approach whilst ensuring machine readable data.

The CCP12 PQD Working Committee (PQDWC) was formed in 2015 and has been responsible for maintaining and developing the Public Quantitative Disclosure Standards towards the 'Committee on Payments and Market Infrastructure' and the 'International Organization of Securities Commissions' (CPMI-IOSCO). In addition to this, the CCP12 PQDWC also provides quarterly statistics and insights directly from the global CCP community.

"The new CCP12 PQD Template and the CCP12 PQD FAQs Guide will further improve the standardization and digestibility of PQD disclosures, and we expect this will be helpful to the wider community. This is part of CCP12's ongoing efforts to ensure a harmonized approach to structuring these key data points and their greater use for understanding centralised risk management." said Mr Teo Floor, CEO of CCP12.

The key updates to the template this year include the following:

- Each disclosure field (column) in the XLSX has been formatted to the correct data type;
- Sheet 'Instructions' - Comprehensive guidance for populating and saving the PQDs with a common naming convention for both XLSX and CSV based PQDs;
- Sheet 'Revisions' - A method to track version changes within the PQD;
- Sheet 'CCP_ConsolidatedDataFile' - A single view of all disclosures within the sheet (or single CSV file) for easy navigation by market participants.

The CCP12 PQD FAQ Guide provides details of the CCP12 PQD Template such as 'Disclosure Title', 'Reference', 'Description' and 'Reporting Frequency'. In addition to this, after discussions with CCP12 Members, market participants, and global regulators, a comprehensive explanation to all disclosures are included which have been defined in order to give supplementary guidance to CCPs.

“The PQDWC has actively endeavoured to enhance the CCP12 PQD Template, which was first released in 2017. The CCP12 PQD Template has successfully facilitated comparable data points and formats over the years. We have worked together to enhance the template and develop a high-level PQD FAQ response guide that further improves transparency around the methodology and data underlying the CCP disclosures to assist in the overall quality of analysis conducted by the market.” Stated members of the CCP12 PQD Working Committee.

The CCP12 PQD Template in XLSX format can be downloaded [here](#).

The CCP12 PQD Frequently Asked Questions Guide can be downloaded [here](#).

ABOUT CCP12

CCP12 is the global association for CCPs, representing 37 members who operate more than 60 individual CCPs globally across Europe, the Middle East, and Africa (EMEA), the Americas, and the Asia-Pacific (APAC) regions.

CCP12 promotes effective, practical and appropriate risk management and operational standards for CCPs to ensure the safety and efficiency of the financial markets it represents. CCP12 leads and assesses global regulatory and industry initiatives that concern CCPs to form consensus views, while also actively engaging with regulatory agencies and industry constituents through consultation responses, forum discussions and position papers.

For more information please contact the office by e-mail at office@ccp12global.com or through our website by visiting www.ccp12.org.

CCP12 MEMBERS

