

TO: Clearing Member Firms  
Chief Financial Officers

FROM: CME Clearing

ADVISORY #: 21-026

SUBJECT: CPMI-IOSCO Public Quantitative Disclosure Standards for Central Counterparties

DATE: January 15, 2021

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#### CPMI-IOSCO Public Quantitative Disclosure Standards for Central Counterparties

Consistent with CPMI-IOSCO Principles for Financial Market Infrastructures ("PFMI") standards and CFTC Regulation 39.37, CME Clearing publishes quantitative disclosures in line with the standards laid out under CPMI-IOSCO's Public quantitative disclosure standards for central counterparties ("PQDs"). CME Clearing's PQD report is updated on a quarterly basis and provides a comprehensive view into key quantitative metrics pertaining to CME Clearing's clearing services including margining, stress testing, collateral acceptance, counterparty and liquidity risk management practices, and more.

As a reminder, CME Clearing's PQD reports and presentations are available in the following webpage: <https://www.cmegroup.com/clearing/cpmi-iosco-reporting.html>. The latest PQD report pertaining to data during the Q3 2020 reporting period is now published and available. Additional information regarding CME Clearing practices is located on the following webpage: <https://www.cmegroup.com/clearing/cme-clearing-knowledge-center.html>.

For questions regarding the CPMI-IOSCO Quantitative Disclosures, please contact [CMEPFMIResponse@cmegroup.com](mailto:CMEPFMIResponse@cmegroup.com).