

Press release

Brussels,
19th January 2016

European CCPs start publishing quantitative data in line with CPMI-IOSCO's Public Quantitative Disclosure Standards

In line with their commitment to ensure transparent, safe and efficient financial markets and in compliance with the international guidance provided by the Committee on Payment and Market Infrastructures and the International Organization of Securities Commissions (CPMI-IOSCO), European CCPs have started publishing a broad set of quantitative data on their websites.

The disclosure made available by CCPs include close to two hundred fields of quantitative data related to the parameters like credit risk, collateral, margin, liquidity risk, default rules and procedures, etc.

This disclosure aims to further increase the transparency of financial markets and of CCPs in particular, providing a better understanding of the way CCPs manage risks in financial transactions and deliver efficiency gains. The data is made publicly available on the CCPs' websites.

The links to the public quantitative disclosure sets of EACH members can be found on the EACH website <http://www.eachccp.eu/cpmi-iosco-public-quantitative-disclosure/>.

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Notes to the editors

About EACH

The European Association of CCP Clearing Houses (EACH) represents the interests of CCPs in Europe since 1992. EACH currently has 20 members from 16 different European countries. EACH is registered in the European Union Transparency Register with number 36897011311-96.

EACH members

ATHEXClear	KDPW_CCP S.A.
BME Clearing	KELER CCP Ltd
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CCP Austria	LCH.Clearnet SA
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ICE Clear Europe	Takasbank
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