

ICE NGX
Public Quantitative Disclosures Q2 2018

ICE NGX 2nd Quarter 2018

Overview:

This guide summarizes the CPMI-IOSCO public quantitative disclosure standards for central counterparties, and how ICE NGX has reported all the requested values. The table summarizes the below information:

- "**Disclosure #**" and "**Disclosure Title**" are taken from the public quantitative standards for central counterparties document
- "**Disclosure Reference**" breaks each "Disclosure #" into reportable values
- "**Disclosure Description**" provides further information in regards to each "Disclosure #"
- "**Description Values**" lists all relevant values used in the Data Files
- "**Data Type**" is the format of each value
- "**Data File**" specifies which CSV file the disclosure reference is reported in. Individual values are reported in the Aggregated Data File, and data arrays are reported in separate Data Files
- "**Reporting Frequency**" details the frequency of reporting i.e. Quarter End, Ad-hoc etc.
- "**Comments**" provide further clarification in regards to certain Disclosure References. Disclosure References shown as "NA" are not applicable to ICE NGX

Each Data File includes columns to define which level the Disclosure References are being reported at. The following apply for ICE NGX:

- "**CCP**" = ICE NGX

Data File naming convention is as follows:

Data Files:

[CCP]_DataFile_DisclosureNumber_YYYYQ#.csv

Example:

ICE NGX_DataFile_4_3_2018Q2.csv

Aggregated Data File:

[CCP]_AggregatedDataFile_YYYYQ#.csv

Example:

ICE NGX_AggregatedDataFile_2018Q2.csv

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.1	Prefunded - Own Capital Before; Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.2	Prefunded - Own Capital Alongside; Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.3	Prefunded - Own Capital After; Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.4	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.5	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted; Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.6	Prefunded - Other; Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.7	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	Export Development Canada Default Insurance: CAD \$108.9MM (maximum liability USD \$100.0MM, first loss deductible USD \$15.0MM, value adjusted for deductible and potential liquidity risk)
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.8	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.9	Committed - Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed; Reported as at quarter end		Text	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.10	Committed - Other; Reported as at quarter end		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.2	Kccp	4.2.1	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law		Numeric 2dp	AggregatedDataFile	Quarter end	ICE NGX is a CCP with a self funded default fund and does not require default fund contributions from its members; both the default fund contribution by clearing members and the associated capital costs of such contribution is currently zero. Basel III rules do not require QCCPs to be mutualized nor do they require QCCPs to have mutualized default funds. Given the certainty of the outcome of the capital cost calculation and the permissibility of ICE NGX's non-mutualized structure under the Basel III rules, ICE NGX has determined it satisfies the QCCP criteria without the Kccp value.
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.1	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.2	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.3	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	Value shown is CAD equivalent Secured cash deposited at commercial banks: o CAD \$45.6MM (ICE NGX Cash) o CAD \$90.7MM (Contracting Party Collateral) o USD \$212.2MM (Contracting Party Collateral)
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.4	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.5	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.6	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.7	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.8	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.9	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	

ICE NGX
Public Quantitative Disclosures Q2 2018

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4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.10	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.11	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.12	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.13	Non-Cash Commodities - Mutual Funds / UCITS; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.14	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	Value shown is CAD equivalent Non-cash – Letters of Credit: o CAD \$567.5.5MM (Contracting Party Collateral) o USD \$1177.5MM (Contracting Party Collateral)
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.15	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.4	Credit Risk Disclosures	4.4.1	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.		Text	AggregatedDataFile	Quarter end	
4.4	Credit Risk Disclosures	4.4.2	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be covered by the default fund.		Numeric 0dp	AggregatedDataFile	Quarter end	Close out procedures are outlined in Section 5.6 and 8.3 of the Contracting Party Agreement ("CPA") and ICE NGX would follow those procedures. ICE NGX's direct cleared, non-mutualized structure means that non-defaulting Contracting Parties are not exposed to losses by the defaulting Contracting Party, nor does ICE NGX have the ability to directly transfer (port) positions to non-defaulting Contracting Parties without prior consent. Accordingly, ICE NGX tests procedures by conducting regular liquidation simulation events without participation by Contracting Parties.
4.4	Credit Risk Disclosures	4.4.3	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	PeakDayAmountInPrevious12 Months MeanAverageOverPrevious12 Months	Numeric 2dp, Percentage	DataFile_4.4a	Quarterly, 12 month span	
4.4	Credit Risk Disclosures	4.4.4	Report the number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of initial margin).	Number of days	Numeric 0dp	AggregatedDataFile	Quarter end	
4.4	Credit Risk Disclosures	4.4.5	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded	Numeric 2dp, Currency	DataFile_4.4b	Quarter end	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.4	Credit Risk Disclosures	4.4.6	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12 months	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
4.4	Credit Risk Disclosures	4.4.7	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any two participants and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
4.4	Credit Risk Disclosures	4.4.8	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	Number of days	Numeric 0dp	AggregatedDataFile	Quarter end	
4.4	Credit Risk Disclosures	4.4.9	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded	Numeric 2dp, Currency	DataFile_4.4b	Quarter end	
4.4	Credit Risk Disclosures	4.4.10	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants)? Description: PeakDayAmountInPrevious12Months; MeanAverageOverPrevious12Months	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
5.1	Assets eligible as initial margin, and the respective haircuts applied	5.1.1	Assets eligible as initial margin and the respective haircuts applied		Text	AggregatedDataFile	Ad-Hoc	http://www.ngx.com/pdf/ICE NGX Principle for Financial Market Infrastructures Disclosure.pdf
5.2	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)		Text	AggregatedDataFile	Ad-Hoc	
5.3	Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
5.3	Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets accepted		Text	AggregatedDataFile	Quarter end	
5.3	Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts		Text	AggregatedDataFile	Quarter end	
5.3	Results of testing of haircuts	5.3.4	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.		Numeric 0dp	AggregatedDataFile	Quarterly	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.1	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)	6.1.1	Total initial margin required split by house, client gross, client net and total(if not segregated);	House_Net Total	Numeric 2dp, Currency	DataFile_6.1	Quarter end	For further information regarding ICE NGX's margin requirements, please reference Principle 6 of ICE NGX's Principles for Financial Market Infrastructures Qualitative Disclosure. http://www.ICE NGX.com/pdf/ICE NGX PFMI Disclosure.pdf All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions. As at June 30, 2018: o Total net initial margin required: CAD \$703,518,176 o Total variation margin required: CAD \$326,525,924 o Total accounts receivable margin required: CAD \$366,844,646
6.2	For each clearing service, total initial margin held, split by house and client	6.2.1	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.2	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post Haircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.3	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.4	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.5	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.6	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.7	Non-Cash Agency Bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.2	For each clearing service, total initial margin held, split by house and client	6.2.8	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Haircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.9	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Haircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.10	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.11	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.12	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Haircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.13	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Haircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.14	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Haircut	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.15	For each clearing service, total initial margin held, split by house and client (if segregated).	HouseIM_PreHaircut HouseIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	All current ICE NGX Contracting Parties are direct participants and as such all margin requirements are held entirely for house positions.
6.3	Initial Margin rates on individual contracts, where the CCP sets such rates	6.3.1	Initial Margin rates on individual contracts where the CCP sets such rates		Text	AggregatedDataFile	Ad-Hoc	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.1	Type of IM Model		Text	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf

ICE NGX
Public Quantitative Disclosures Q2 2018

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6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.2	Type of IM Model Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.3	IM Model Name		Text	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.4	IM Model Name Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.5	Single Tailed Confidence Level		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.6	Single Tailed Confidence Level Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.7	Look Back Period		Text	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.8	Look Back Period Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.9	Adjustments		Text	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.10	Adjustments Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.11	Close Out Period (days)		Text	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.12	Close out period change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.13	IM Rates Link		Text	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.14	Frequency of Parameter Review		Text	AggregatedDataFile	Quarter end	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.15	Frequency of Parameter Review Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE NGX.com/pdf/Margin Methodology Guide v2.0.pdf
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.1.1	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account		Numeric 0dp	AggregatedDataFile	Quarterly	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.2	Frequency of daily back-testing result measurements.		Text	AggregatedDataFile	Quarterly	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.3	Time of daily back-testing result if measured once a day.		Text	AggregatedDataFile	Quarterly	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.2	Number of observations		Numeric 0dp	AggregatedDataFile	Quarterly	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.3	Achieved coverage level		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.4	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size		Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.5	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size		Numeric 2dp, Currency	AggregatedDataFile	Quarterly	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.6	Average Total Variation Margin Paid to the CCP by participants each business	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business		Numeric 2dp, Currency	AggregatedDataFile	Quarterly	Note this value reflects the average value of ICE NGX's daily settled Canadian Financial Electricity Futures Contracts which are settled on a t+2 daily basis. For all other products, variation margin is accrued in monthly settlement values. Further information related to ICE NGX monthly settlements are found in ICE NGX's Principles for Financial Market Infrastructures Qualitative Disclosure. http://www.ngx.com/pdf/ICE NGX Principle for Financial Market Infrastructures Disclosure.pdf
6.7	Maximum total variation margin paid to the CCP on any given business day over the period	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period		Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
6.8	Maximum aggregate initial margin call on any given business day over the period	6.8.1	Maximum aggregate initial margin call on any given business day over the period		Numeric 2dp, Currency	AggregatedDataFile	Quarterly	Margin call value is comprised of \$17.0MM for initial margin, \$175.5MM for variation margin and \$7.0MM for AP/AR receipts.
7.1	Liquidity Risk	7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.		Text	AggregatedDataFile	Quarter end	
7.1	Liquidity Risk	7.1.2	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.3	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.4	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.5	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.6	Size and composition of qualifying liquid resources for each clearing service; (e) secured committed lines of credit (ie those for which collateral/security will be provided by the CCP if drawn) including committed foreign exchange swaps and committed repos	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.7	Size and composition of qualifying liquid resources for each clearing service; (f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.8	Size and composition of qualifying liquid resources for each clearing service; (g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements even in extreme but plausible market conditions	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.9	Size and composition of qualifying liquid resources for each clearing service; (h) other	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or facilities.		Text	AggregatedDataFile	Quarterly	
7.1	Liquidity Risk	7.1.11	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.		Text	AggregatedDataFile	Quarter end	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
7.2	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	ICE NGX has one clearing service, as per IOSCO definition of a clearing service. All qualifying liquid resources outlined in Principle 7.1 above are for ICE NGX CCP operations.
7.3	Liquidity Risk	7.3.1	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly		Numeric 2dp, Currency	DataFile_7.3	Quarterly	The value reported reflects ICE NGX's stress testing results of its daily settled Canadian Financial Electricity Futures Contracts in extreme, but plausible conditions. For further information, please reference Principle 7, Key Consideration 4 section of ICE NGX's Principles for Financial Market Infrastructures Qualitative Disclosure http://www.ICE-NGX.com/pdf/ICE-NGX-PFMI-Disclosure.pdf
7.3	Liquidity Risk	7.3.2	Report the number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much.; No. of days in quarter	NumberOfDays_CAD	Numeric 0dp	AggregatedDataFile	Quarterly	
7.3	Liquidity Risk	7.3.3	Number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much; Amount of excess on each day	AmountExceeded	Numeric 2dp, Currency	DataFile_7.3a	Quarterly	
7.3	Liquidity Risk	7.3.4	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months		Numeric 2dp, Currency	DataFile_7.3	Quarterly	
7.3	Liquidity Risk	7.3.5	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly		Numeric 2dp, Currency	DataFile_7.3	Quarterly	
7.3	Liquidity Risk	7.3.6	Number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much	NumberOfDays_CAD	Numeric 0dp	DataFile_7.3b	Quarterly	
7.3	Liquidity Risk	7.3.7	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	AmountExceeded	Numeric 2dp, Currency	DataFile_7.3a	Quarterly	
12.1	Percentage of settlements by value effected using a DvP, DvD or Pvp settlement mechanism	12.1.1	Percentage of settlements by value effected using a DvP settlement mechanism		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	Not applicable. ICE NGX does not use a DvP, DvD or Pvp settlement system nor does ICE NGX have linked obligations for settlement.
12.1	Percentage of settlements by value effected using a DvP, DvD or Pvp settlement mechanism	12.1.2	Percentage of settlements by value effected using a DvD settlement mechanism		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
12.1	Percentage of settlements by value effected using a DvP, DvD or Pvp settlement mechanism	12.1.3	Percentage of settlements by value effected using a Pvp settlement mechanism		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
12.2	Percentage of settlements by volume effected using a DvP, DvD or Pvp settlement mechanism	12.2.1	Percentage of settlements by volume effected using a DvP settlement mechanism		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
12.2	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	12.2.2	Percentage of settlements by volume effected using a DvD settlement mechanism		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
12.2	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	12.2.3	Percentage of settlements by volume effected using a PVP settlement mechanism		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
13.1	quantitative information related to defaults	13.1.1	Quantitative information related to defaults; Amount of loss versus amount of initial margin		Text	AggregatedDataFile	Ad-hoc	<p>ICE NGX has not sustained any Contracting Party default resulting in any loss or necessitating the use of ICE NGX's financial resources since inception.</p> <ul style="list-style-type: none"> • Amount of loss versus amount of Initial Margin: \$0 • Amount of other financial resources used to cover losses: \$0 • Proportion of client positions closed out/ported: 0%
13.1	quantitative information related to defaults	13.1.2	Quantitative information related to defaults; Amount of other financial resources used to cover losses		Text	AggregatedDataFile	Ad-hoc	
13.1	quantitative information related to defaults	13.1.3.1	Quantitative information related to defaults; Proportion of client positions closed-out		Text	AggregatedDataFile	Ad-hoc	
13.1	quantitative information related to defaults	13.1.3.2	Quantitative information related to defaults; Proportion of client positions ported		Text	AggregatedDataFile	Ad-Hoc	
13.1	quantitative information related to defaults	13.1.4	Quantitative information related to defaults; Appropriate references to other published material related to the defaults		Text	AggregatedDataFile	Ad-Hoc	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.1	Total Client Positions held in individually segregated accounts		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	<p>All collateral positions held with ICE NGX are in individually segregated accounts as follows:</p> <ul style="list-style-type: none"> • USD Cash Collateral Accounts: 105 • CAD Cash Collateral Accounts: 46 • USD Letters of Credit: 78 • CAD Letters of Credit: 85
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.4	Total Client Positions held in comingled house and client accounts		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
15.1	General business risk	15.1.1	Value of liquid net assets funded by equity		Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.1	General business risk	15.1.2	Six months of current operating expenses		Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.1	Total Revenue		Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.2	Total Expenditure		Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.3	Profits		Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.4	Total Assets		Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.5	Total Liabilities		Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.6	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet		Text	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.7	Additional items as necessary		Text	AggregatedDataFile	Annual	
15.3	General business risk; Income breakdown	15.3.1	Percentage of total income that comes from fees related to provision of clearing services		Numeric 2dp, Percentage	AggregatedDataFile	Annual	
15.3	General business risk; Income breakdown	15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants		Numeric 2dp, Percentage	AggregatedDataFile	Annual	Derived from ICE NGX's portion of interest earned on cash collateral deposits only

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	As of end of Q2 2018, ICE NGX held CAD \$371.3MM equivalent in cash collateral from Contracting Parties for total margin requirements including initial margin, accounts receivable, and variation margin. Contracting Parties do not contribute to ICE NGX's self-funded default fund.
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.2	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as default fund contribution		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	Contracting Parties do not contribute to ICE NGX's self-funded default fund.
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.1	Percentage of total participant cash held as cash deposits (including through reverse repo)		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.2	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.3	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.4	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.5	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.6	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.7	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.8	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	Percentage_CAD Percentage_USD	Numeric 2dp, Percentage	DataFile_16.2	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.9	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.10	Percentage of total participant cash invested in securities; Domestic sovereign government bonds		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.11	Percentage of total participant cash invested in securities; Other sovereign government bonds		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.12	Percentage of total participant cash invested in securities; Agency Bonds		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.13	Percentage of total participant cash invested in securities; State/municipal bonds		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.14	Percentage of total participant cash invested in securities; Other instruments		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.15	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	Percentage_CAD	Numeric 2dp, Percentage	DataFile_16.2	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.16	Weighted average maturity of securities		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.17	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)		Text	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.18	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.		Text	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.19	State the number of times over the previous quarter in which this limit has been exceeded.		Numeric 0dp	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.20	Percentage of total participant cash held as securities.		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.1	Total value of participant non-cash rehypothecated (Initial margin)		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.2	Total value of participant non-cash rehypothecated (Default fund)		Numeric 2dp, Currency	AggregatedDataFile	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.3	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	DataFile_16.3	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.4	Rehypothecation of participant assets (ie non-cash); default fund; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	DataFile_16.3	Quarter end	ICE NGX does not re-invest Contracting Party collateral.
17.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	17.1.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	ICE NGX has an operational system uptime objective of 99.995% on an annual basis. For further details please refer to Principle 17, Key Considerations 3 of ICE NGX's Principles for Financial Market Infrastructures Qualitative Disclosure.
17.2	Actual availability of the core system(s) over the previous twelve month period	17.2.1	Actual availability of the core system(s) over the previous twelve month period		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
17.3	Total number of failures	17.3.1	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	Durationoffailure#	UTC Time Format hh:mm:ss	DataFile_17.3	Quarterly, 12 month span	ICE NGX did not experience any system failures over the previous 12 months as of June 30, 2018.
17.4	Recovery time objective(s)	17.4.1	Recovery time objective(s) (e.g. within two hours)		Text	AggregatedDataFile	Quarterly, 12 month span	ICE NGX's Recovery Time Objective is within 2 hours.
18.1	Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members		Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members		Numeric 0dp	AggregatedDataFile	Quarter end	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
18.1	Number of clearing members, by clearing service	18.1.1.3	Number of others category (Describe in comments)		Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.1	Number of central bank participants		Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.2	Number of CCP participants		Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.3	Number of bank participants		Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.4	Number of other participants (Describe in comments)		Numeric 0dp	AggregatedDataFile	Quarter end	Financial Institution: 28 Other: 246
18.1	Number of clearing members, by clearing service	18.1.3.1	Number of domestic participants		Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.3.2	Number of foreign participants		Numeric 0dp	AggregatedDataFile	Quarter end	
18.2	Open Position Concentration	18.2.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.2	Open Position Concentration	18.2.2	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	All ICE NGX Contracting Parties are direct participants therefore, all accounts are house accounts.
18.2	Open Position Concentration	18.2.3	For each clearing service with 25 or more members; Percentage of open positions held by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.3	Initial Margin Concentration	18.3.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.3	Initial Margin Concentration	18.3.2	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.3	Initial Margin Concentration	18.3.3	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.4	Segregated Default Fund Concentration	18.4.1	For each segregated default fund with ten or more members, but fewer than 25 members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	ICE NGX is a CCP with a self funded default fund and does not require default fund contributions from its members.

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
18.4	Segregated Default Fund Concentration	18.4.2	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	ICE NGX is a CCP with a self funded default fund and does not require default fund contributions from its members.
18.4	Segregated Default Fund Concentration	18.4.3	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate		Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.1	Number of clients (if known)		Numeric 0dp	AggregatedDataFile	Quarter end	Not applicable. All ICE NGX Contracting Parties are direct participants, and as such ICE NGX has not identified any measures of concentration with clearing clients.
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.2	Number of direct members that clear for clients		Numeric 0dp	AggregatedDataFile	Quarter end	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.1	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.2	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.1	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.2	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
20.1	FMI Links, Value of Trades	20.1.1	Value of trades cleared through each link – as a share of total trade values/total notional values cleared		Numeric 2dp, Percentage	DataFile_20a	Quarter End	Not applicable. All ICE NGX Contracting Parties are direct participants, and as such ICE NGX has not identified any measures of concentration with clearing clients.
20.2	FMI Links, Initial Margin or equivalent financial resources provided	20.2.1	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link		Numeric 2dp, Currency	DataFile_20a	Quarter End	
20.3	FMI Links, Initial Margin or equivalent financial resources collected	20.3.1	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)		Numeric 2dp, Currency	DataFile_20b	Quarter End	
20.4	FMI Links, Results of Back-testing coverage	20.4.1.1	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day		Numeric 0dp	DataFile_20a	Quarterly, 12 month span	

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
20.4	FMI Links, Results of Back-testing coverage	20.4.1.2	Back-testing results frequency - state if measured intraday/continuously/once a day		Text	DataFile_20a	Quarterly, 12 month span	Not applicable. All ICE NGX Contracting Parties are direct participants, and as such ICE NGX has not identified any measures of concentration with clearing clients.
20.4	FMI Links, Results of Back-testing coverage	20.4.1.3	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank		Text	DataFile_20a	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.2	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day		Numeric 0dp	DataFile_20a	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.3	Achieved coverage level		Numeric 2dp, Percentage	DataFile_20a	Quarterly, 12 month span	
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP		Numeric 2dp, Currency	DataFile_20a	Quarter end	Not applicable. All ICE NGX Contracting Parties are direct participants, and as such ICE NGX has not identified any measures of concentration with clearing clients.
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.2	Whether part of, additional to, or separate from the standard default fund		Text	DataFile_20a	Quarter end	
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP		Numeric 2dp, Currency	DataFile_20a	Quarter end	
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.2	Whether part of, additional to, or separate from the standard default fund		Text	DataFile_20a	Quarter end	
20.7	FMI Links, Cross Margining	20.7.1	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared		Numeric 2dp, Percentage	DataFile_20a	Quarter end	Not applicable. All ICE NGX Contracting Parties are direct participants, and as such ICE NGX has not identified any measures of concentration with clearing clients.
20.7	FMI Links, Cross Margining	20.7.2	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.		Numeric 2dp, Percentage	DataFile_20a	Quarter end	
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.1	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	Exchange Traded - CAD Gas Exchange Traded - US Gas Exchange Traded - CAD Power Exchange Traded - US Power Exchange Traded - Crude OTC - CAD Gas OTC - US Gas OTC - CAD Power OTC - US Power OTC - Crude	Numeric 0dp	DataFile_23	Quarterly	
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.2	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	Exchange Traded - CAD Gas Exchange Traded - US Gas Exchange Traded - CAD Power Exchange Traded - US Power Exchange Traded - Crude OTC - CAD Gas OTC - US Gas OTC - CAD Power OTC - US Power OTC - Crude	Numeric 2dp, Currency	DataFile_23	Quarterly	
23.2	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	23.2.1	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)		Numeric 2dp, Currency	DataFile_23	Quarter end	Not applicable. ICE NGX products are limited to physically and financially settled energy commodities transactions.

ICE NGX
Public Quantitative Disclosures Q2 2018

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.2	Defines the Asset Class for volumes reported in Disclosure References 23.2.1		Text	DataFile_23	Quarter end	
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.3	Defines the Product Type for volumes reported in Disclosure References 23.2.1		Text	DataFile_23	Quarter end	
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.4	Defines the Product Code for volumes reported in Disclosure References 23.2.1		Text	DataFile_23	Quarter end	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue	ICE ICE NGX	Numeric 2dp	DataFile_23.3	Quarterly	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue	ICE ICE NGX	Numeric 2dp, Currency	DataFile_23.3	Quarterly	

ICE NGX 2nd Quarter 2018