

RFB007: Use of financial market infrastructures

General information

1	Name of the template	RFB007
2	PRA template version control	v1.01
3	Basis of reporting	
4	Submission number (increase by 1 if resubmission)	
5	Firm reference number (FRN)	
6	Legal entity identifier (LEI)	
7	Name of the firm	
8	Reporting period start date	
9	Reporting period end date	
10	Reporting currency	
11	Currency reporting unit	single

Part 1: Aggregate information

	Entity name	Entity identification	Interbank payment systems: Annual settlement profile				Central securities depositories: Annual settlement profile				Central counterparties: Annual settlement profile				
			Average daily volume processed	Peak daily volume processed	Average daily value processed	Peak daily value processed	Average daily volume processed	Peak daily volume processed	Average daily value processed	Peak daily value processed	Average initial margin posted (to CCP or clearing member as relevant)	Peak initial margin posted (to CCP or clearing member as relevant)	Average default fund contribution (where made)	Peak default fund contribution (where made)	Average daily cash flow to/from CCP or clearing member (as relevant)
	010	015	020	030	040	050	060	070	080	090	100	110	120	130	140
010	Total for all entities in the RFB sub-consolidation group other than ring-fenced banks														
Ring-fenced banks															
999															

Part 2: Interbank payment systems

	Entity name	Entity identification	Currency	Financial market infrastructure (FMI)	Entity identification for FMI	Connectivity to FMI (direct / indirect)	Exemption used for indirect access to FMI	Name of correspondent bank (if indirect)	Entity identification for correspondent bank (if indirect)	Annual settlement profile			
										Average daily volume processed	Peak daily volume processed	Average daily value processed	Peak daily value processed
	010	015	020	030	035	040	050	060	065	070	080	090	100
999													

Part 3: Central securities depositories

	Entity name	Entity identification	CSD financial market infrastructure	Entity identification for CSD	Connectivity to CSD (direct / indirect)	Annual settlement profile			
						Average daily volume processed	Peak daily volume processed	Average daily value processed	Peak daily value processed
	010	015	020	025	030	040	050	060	070
999									

Part 4: Central counterparties

	Entity name	Entity identification	CCP financial market infrastructure	Entity identification for CCP	Connectivity to CCP (direct / indirect)	Annual settlement profile				
						Average initial margin posted (to CCP or clearing member as relevant)	Peak initial margin posted (to CCP or clearing member as relevant)	Average default fund contribution (where made)	Peak default fund contribution (where made)	Average daily cash flow to/from CCP or clearing member (as relevant)
	010	015	020	025	030	040	050	060	070	080
999										

(row reference 999 signifies "open" rows, i.e. the row is repeated as many times as is needed. Example in COREP is LE)