

Disclose according to the CCP12 Template on Public Quantitative Disclosure

CCP Code & Clearing Service Code:

CCP	Default Fund	Clearing Service
Shanghai Clearing House	Bonds	Bonds
Shanghai Clearing House	Commodities	Commodities
Shanghai Clearing House	Interest Rate Swaps	Interest Rate Swaps
Shanghai Clearing House	Standard Bond Forwards	Standard Bond Forwards
Shanghai Clearing House	RMB FX Transactions	RMB FX Transactions
Shanghai Clearing House	G10 Transactions	G10 Transactions

Universal File Naming Convention:

DataFile Naming: [CCP]_DataFile_DisclosureNumber_YYYYQ#.csv
Example: SHCH_DataFile_4_3_2016Q1.csv

Aggregated Data File Naming: [CCP]_AggregatedDataFile_YYYYQ#.csv
Example: SHCH_AggregatedDataFile_2016Q1.csv

Additional Notes

1. CCPs can choose to generate separate files per Clearing Service if i.e one million = 1000000.00. Round to the relevant decimal point and the CSV files to aid data interpretation.

Disclosure Timeframes

	Quarterly Disclosure: Nov		Quarterly Disclosure: Apr		Quarterly Disclosure: May		Quarterly Disclosure: Aug	
Disclosure	Start Date	End date	Start Date	End date	Start Date	End date	Start Date	End date
4.1 Total Value of default resources	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
4.2 KCCP	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
4.3 Pre-funded default resources	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
4.4 Stress exposures	1st Oct	30th Sept	1st Jan	31st Dec	1st Apr	31st Mar	1st Jul	30th Jun
5.1 Assets eligible as IM	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
5.2 Assets eligible for pre-funded contribution	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
5.3 Testing of haircuts	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
6.1 Total IM split by house and client	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
6.2 Treasury Investments	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
6.3 IM rates on individual contracts	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
6.4 Type of IM model used	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
6.5 Back-testing	1st Oct	30th Sept	1st Jan	31st Dec	1st Apr	31st Mar	1st Jul	30th Jun
6.6 Total VM pays	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
6.7 Max VM pays	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
6.8 Max aggregate IM	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
7.1 Resources for Cover 1 and 2	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
7.2 Supplementary liquidity risk resources	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
7.3 Payment Obligations	1st Oct	30th Sept	1st Jan	31st Dec	1st Apr	31st Mar	1st Jul	30th Jun
12.1 Settlements by value	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
12.2 Settlements by volume	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
13.1 Quantitative default info	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
14.1 Total client positions	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
15.1 Net assets and Operating expenses	31st Dec	31st Dec	31st Dec (annual audited)	31st Dec	31st Dec	31st Dec	31st Dec	31st Dec
15.2 Financial disclosures	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
15.3 Income Breakdowns	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
16.1 Total cash received from members	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
16.2 How total cash received	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
16.3 Rehypothecation of participant assets	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
17.1 Operational availability of core systems	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
17.2 Actual availability of core systems	1st Oct	30th Sept	1st Jan	31st Dec	1st Apr	31st Mar	1st Jul	30th Jun
17.3 Core system failures	1st Oct	30th Sept	1st Jan	31st Dec	1st Apr	31st Mar	1st Jul	30th Jun
17.4 Recovery time objectives	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
18.1 Number clearing members	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
18.2 Open positions	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
18.3 IM posted	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun

Disclosure Timeframes

18.4 Percentage of participant contributions	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
19.1 Measures of concentration	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
20.1 Value of trades cleared	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
20.2 Financial resources provided to cover po	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
20.3 Financial resources collected to cover po	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
20.4 Back-testing of coverage of IM	1st Oct	30th Sept	1st Jan	31st Dec	1st Apr	31st Mar	1st Jul	30th Jun
20.5 Additional pre-funded financial resource	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
20.6 Additional pre-funded financial resource	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
20.7 Value of trades subject to cross marginin	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
23.1 Daily volumes by new trades cleared	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun
23.2 Gross notional outstanding	30th Sept	30th Sept	31st Dec	31st Dec	31st Mar	31st Mar	30th Jun	30th Jun
23.3 Daily volumes by exchange	1st Jul	30th Sept	1st Oct	31st Dec	1st Jan	31st Mar	1st Apr	30th Jun

Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.1	Prefunded – Own Capital Before; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.2	Prefunded – Own Capital Alongside; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.3	Prefunded – Own Capital After; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.4	Prefunded – Aggregate Participant Contributions – Required; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.5	Prefunded – Aggregate Participant Contributions – Post-Haircut Posted; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.6	Prefunded – Other; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	

Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.8	Committed – Aggregate participant commitments to address an initial participant default (or initial round of participant defaults);	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
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;	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
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;	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp	AggregatedDataFile	Quarter end	

Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.1	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
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 of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.5	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	

Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	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 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	
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	n/a	Text	AggregatedDataFile	Quarter end	

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	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
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	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Percentage	DataFile_4.4a	Quarterly, 12 month span	
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	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
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	
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	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	

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	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
Credit Risk Disclosures	4.4.8	Number of business days, if any, on which the above amount (4.4.6) exceeded actual pre-funded default resources (in excess of initial margin) and by how	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Credit Risk Disclosures	4.4.9	The amount in 4.4.6 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded	Numeric 2dp, Currency	DataFile_4.4b	Quarter end	
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	
Assets eligible as initial margin, and the respective haircuts applied	5.1.1	Assets eligible as initial margin and the respective haircuts applied	n/a	Text	AggregatedDataFile	Ad-Hoc	

Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied	n/a	Text	AggregatedDataFile	Ad-Hoc	
Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets	n/a	Text	AggregatedDataFile	Quarter end	
Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	n/a	Text	AggregatedDataFile	Quarter end	
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	n/a	Numeric 0dp	AggregatedDataFile	Quarterly	
For each clearing service, total initial margin required, split by house and client (or combined total if not	6.1.1	Total initial margin required split by house, client gross, client net and total(if not segregated);	House_Net Client_Net Client_Gross	Numeric 2dp, Currency	DataFile_6.1	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

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 Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

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 ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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 ClientIM_PreHaircut ClientIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
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	n/a	Text	AggregatedDataFile	Ad-Hoc	
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	6.4.1	Type of IM Model		Text	AggregatedDataFile	Quarterly	
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	6.4.2	Type of IM Model Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
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	6.4.3	IM Model Name		Text	AggregatedDataFile	Quarterly	
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	6.4.4	IM Model Name Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	

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	6.4.5	Single Tailed Confidence Level		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
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	6.4.6	Single Tailed Confidence Level Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
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	6.4.7	Look Back Period		Text	AggregatedDataFile	Quarterly	
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	6.4.8	Look Back Period Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
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	6.4.9	Adjustments		Text	AggregatedDataFile	Quarterly	
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	6.4.10	Adjustments Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	

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	6.4.11	Close Out Period (days)		Text	AggregatedDataFile	Quarterly	
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	6.4.12	Close out period change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
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	6.4.13	IM Rates Link		Text	AggregatedDataFile	Quarterly	
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	6.4.14	Frequency of Parameter Review		Text	AggregatedDataFile	Quarter end	
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	6.4.15	Frequency of Parameter Review Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
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	n/a	Numeric Odp	AggregatedDataFile	Quarterly, 12 month span	

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.	n/a	Text	AggregatedDataFile	Quarterly, 12 month span	
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.	n/a	Text	AggregatedDataFile	Quarterly, 12 month span	
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	n/a	Numeric 0dp	AggregatedDataFile	Quarterly, 12 month span	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly, 12 month span	
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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly, 12 month span	
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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
Maximum total variation margin paid to the CCP on any given business day over the	6.7.1	Maximum total variation margin paid to the CCP on any given business day over	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly	

Liquidity Risk	7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	n/a	Text	AggregatedDataFile	Quarter end	
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	
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	
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	
Liquidity Risk	7.1.5	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
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	
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	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	

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	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
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	
Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or	n/a	Text	AggregatedDataFile	Quarterly	
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	n/a	Text	AggregatedDataFile	Quarter end	
Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
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	SameDayPayment_Total	Numeric 2dp, Currency	DataFile_7.3	Quarterly	

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.;	n/a	Numeric 0dp	AggregatedDataFile	Quarterly	
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	AmountExceeded	Numeric 2dp, Currency	DataFile_7.3a	Quarterly	
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	SameDayPayment_Total	Numeric 2dp, Currency	DataFile_7.3	Quarterly	
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	SameDayPayment	Numeric 2dp, Currency	DataFile_7.3	Quarterly	

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_USD NumberOfDays_EUR NumberOfDays_GBP	Numeric 0dp	DataFile_7.3b	Quarterly	
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	AmountExceeded	Numeric 2dp, Currency	DataFile_7.3a	Quarterly	
Percentage of settlements by value effected using a DvP, DvD or PvP settlement	12.1.1	Percentage of settlements by value effected using a DvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
Percentage of settlements by value effected using a DvP, DvD or PvP settlement	12.1.2	Percentage of settlements by value effected using a DvD settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
Percentage of settlements by value effected using a DvP, DvD or PvP settlement	12.1.3	Percentage of settlements by value effected using a PvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
Percentage of settlements by volume effected using a DvP, DvD or PvP settlement	12.2.1	Percentage of settlements by volume effected using a DvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
Percentage of settlements by volume effected using a DvP, DvD or PvP settlement	12.2.2	Percentage of settlements by volume effected using a DvD settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
Percentage of settlements by volume effected using a DvP, DvD or PvP settlement	12.2.3	Percentage of settlements by volume effected using a PvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
quantitative information related to defaults	13.1.1	Quantitative information related to defaults; Amount of loss versus amount of initial margin	n/a	Text	AggregatedDataFile	Ad-hoc	

quantitative information related to defaults	13.1.2	Quantitative information related to defaults; Amount of other financial resources used to cover	n/a	Text	AggregatedDataFile	Ad-hoc	
quantitative information related to defaults	13.1.3.1	Quantitative information related to defaults; Proportion of client positions closed-out	n/a	Text	AggregatedDataFile	Ad-hoc	
quantitative information related to defaults	13.1.3.2	Quantitative information related to defaults; Proportion of client positions ported	-	Text	AggregatedDataFile	Ad-Hoc	
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	
Total Client Positions held as a share of notional values cleared or of the settlement value of securities	14.1.1	Total Client Positions held in individually segregated accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
Total Client Positions held as a share of notional values cleared or of the settlement value of securities	14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
Total Client Positions held as a share of notional values cleared or of the settlement value of securities	14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
Total Client Positions held as a share of notional values cleared or of the settlement value of securities	14.1.4	Total Client Positions held in comingled house and client accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
General business risk	15.1.1	Value of liquid net assets funded by equity	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
General business risk	15.1.2	Six months of current operating expenses	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
General business risk; Financial Disclosures	15.2.1	Total Revenue	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
General business risk; Financial Disclosures	15.2.2	Total Expenditure	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
General business risk; Financial Disclosures	15.2.3	Profits	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	

General business risk; Financial Disclosures	15.2.4	Total Assets	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
General business risk; Financial Disclosures	15.2.5	Total Liabilities	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
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	n/a	Text	AggregatedDataFile	Annual	
General business risk; Financial Disclosures	15.2.7	Additional items as necessary	n/a	Text	AggregatedDataFile	Annual	
General business risk; Income breakdown	15.3.1	Percentage of total income that comes from fees related to provision of clearing services	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Annual	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Annual	
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	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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
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	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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
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)	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	

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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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)	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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)	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	

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	Percentage_RMB Percentage_USD	Numeric 2dp, Percentage	DataFile_16.2	Quarter end	
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)	n/a	Numeric 2dp	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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_RMB Percentage_USD	Numeric 2dp, Percentage	DataFile_16.2	Quarter end	

How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.16	Weighted average maturity of securities	n/a	Numeric 2dp	AggregatedDataFile	Quarter end	
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)	n/a	Text	AggregatedDataFile	Quarter end	
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.	n/a	Text	AggregatedDataFile	Quarter end	
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.	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.20	Percentage of total participant cash held as securities.	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
Rehypothecation of participant assets (ie non-cash)	16.3.1	Total value of participant non-cash rehypothecated (Initial margin)	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Rehypothecation of participant assets (ie non-cash)	16.3.2	Total value of participant non-cash rehypothecated (Default fund)	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
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	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	DataFile_16.3	Quarter end	

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;	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	DataFile_16.3	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
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	
Recovery time objective(s)	17.4.1	Recovery time objective(s) (e.g. within two hours)	n/a	Text	AggregatedDataFile	Quarterly, 12 month	
Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.1.3	Number of others category (Describe in comments)	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.2.1	Number of central bank participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.2.2	Number of CCP participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.2.3	Number of bank participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.2.4	Number of other participants (Describe in	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.3.1	Number of domestic participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Number of clearing members, by clearing service	18.1.3.2	Number of foreign participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	

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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
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	

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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
Tiered participation arrangements, measures of concentration of client	19.1.1	Number of clients (if known)	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Tiered participation arrangements, measures of concentration of client	19.1.2	Number of direct members that clear for clients	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
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+	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	

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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
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+	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
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	n/a	Numeric 2dp, Percentage	DataFile_20a	Quarter End	
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	n/a	Numeric 2dp, Currency	DataFile_20a	Quarter End	
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	n/a	Numeric 2dp, Currency	DataFile_20b	Quarter End	
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	n/a	Numeric 0dp	DataFile_20a	Quarterly, 12 month span	

FMI Links, Results of Back-testing coverage	20.4.1.2	Back-testing results frequency - state if measured intraday/continuously/once	n/a	Text	DataFile_20a	Quarterly, 12 month span	
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	n/a	Text	DataFile_20a	Quarterly, 12 month span	
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	n/a	Numeric 0dp	DataFile_20a	Quarterly, 12 month span	
FMI Links, Results of Back-testing coverage	20.4.3	Achieved coverage level	n/a	Numeric 2dp, Percentage	DataFile_20a	Quarterly, 12 month	
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	n/a	Numeric 2dp, Currency	DataFile_20a	Quarter end	
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	n/a	Text	DataFile_20a	Quarter end	
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	n/a	Numeric 2dp, Currency	DataFile_20a	Quarter end	
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	n/a	Text	DataFile_20a	Quarter end	
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	n/a	Numeric 2dp, Percentage	DataFile_20a	Quarter end	

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.	n/a	Numeric 2dp, Percentage	DataFile_20a	Quarter end	
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	OTC	Numeric 0dp	DataFile_23	Quarterly	
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	OTC	Numeric 2dp, Currency	DataFile_23	Quarterly	
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	OTC	Numeric 2dp, Currency	DataFile_23	Quarter end	
Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.2	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Asset Class: IRS CDS	Text	DataFile_23	Quarter end	
Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.3	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Product Type: Index SingleNames Forex	Text	DataFile_23	Quarter end	
Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.4	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Product Code:	Text	DataFile_23	Quarter end	
Disclosure of rules, key procedures, and market data; Execution Facility	23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue	<ExecutionVenue>	Numeric 2dp	DataFile_23.3	Quarterly	
Disclosure of rules, key procedures, and market data; Execution Facility	23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue	<ExecutionVenue>	Numeric 2dp, Currency	DataFile_23.3	Quarterly	

Revisions

ReportDate	RevisionDate	Reference	PreviousData	NewData	RevisionComments
N/A	N/A	N/A	N/A	N/A	N/A

ReportDate	Reference	DisclosureTitle	DisclosureDescription	DataType	ReportLevel1	ReportLevelDetail	Currency1	CPY.Led1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	CPY.Led2	Description2	Value2	Comment2
2024-09-30	K.1.1	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Profunded – On Capital Before Reported as at quarter end	Numeric 2dp, Currency	CP	SRH	CNY	N/A		20000000.00	N/A						
2024-09-30	K.1.2	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Profunded – On Capital (including Reported as at quarter end	Numeric 2dp, Currency	CP	SRH	CNY	N/A		0.00	N/A						
2024-09-30	K.1.3	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Profunded – On Capital After Reported as at quarter end	Numeric 2dp, Currency	CP	SRH	CNY	N/A		180000000.00	N/A						
2024-09-30	K.1.4	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Profunded – Aggregate Participant Contributions Reported as at quarter end	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A		8950000.00	N/A	Competition	CNY	N/A		6300000.00	N/A
2024-09-30	K.1.5	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Profunded – Aggregate Participant Contributions Reported as at quarter end	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A		8950000.00	N/A	Competition	CNY	N/A		6300000.00	N/A
2024-09-30	K.1.6	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Profunded – Other Reported as at quarter end	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A		0.00	N/A	Competition	CNY	N/A		0.00	N/A
2024-09-30	K.1.7	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Committed – On-participant funds that are committed to address participant default (round of participant default(s) Reported as at quarter end	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A		0.00	N/A	Competition	CNY	N/A		0.00	N/A
2024-09-30	K.1.8	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Committed – Aggregate participant commitments to address an initial participant default for initial round of participant default(s) Reported as at quarter end	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A		8950000.00	N/A	Competition	CNY	N/A		6300000.00	N/A
2024-09-30	K.1.9	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Committed – Aggregate participant commitments to replace the default fund to deal with a subsequent participant default for round of participant default(s) after the initial participant default for round of participant default(s) has been addressed. Reported as at quarter end	Text	CP	SRH		N/A			While dealing with an event of default by clearing members, SICC will not make changes to the non-defaulting clearing members' required contribution amount or contribution rate to the default fund. The amount and rate will be determined according to the standards set one business day before the initial participant default. Within one 90 or fewer calendar days, the setting of additional default fund contribution requirement will be the contribution set according to the standards mentioned above.						
2024-09-30	K.1.10	Total value of default resources (including initial and retained variation margin), split by clearing service (if default funds are segregated by clearing service)	Committed – Other Reported as at quarter end	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A		0.00	N/A	Competition	CNY	N/A		0.00	N/A
2024-09-30	K.2.1	Repo – Repo used only to be reported by three CTPs which are, or seek to be a "qualifying CTP" under relevant law		Numeric 2dp	DefaultFund	Bonds	CNY	N/A		0	N/A	Competition	CNY	N/A		0.00	N/A

ReportDate	Reference	ReportLevelIdentifier1	Currency6	COLink6	Description6	Value6	Comment6	ReportLevelIdentifier1	Currency6	COLink6	Description6	Value6	Comment6	ReportLevelIdentifier6	Currency6	COLink6	Description6	Value6	Comment6	ReportLevelIdentifier6	Currency6	COLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COLink7	Description7	Value7	Comment7
2014-09-30	4.1.1																														
2014-09-30	4.1.2																														
2014-09-30	4.1.3																														
2014-09-30	4.1.4	Interest Rate Swap	CNY	N/A		1478500000.00	N/A	Standard Bond Forward	CNY	N/A		27280000.00	N/A	RMB FX Transactions	CNY	N/A		27258070000.00	N/A	USD Transactions	CNY	N/A		4955010000.00	N/A						
2014-09-30	4.1.5	Interest Rate Swap	CNY	N/A		1478500000.00	N/A	Standard Bond Forward	CNY	N/A		27280000.00	N/A	RMB FX Transactions	CNY	N/A		27258070000.00	N/A	USD Transactions	CNY	N/A		4955010000.00	N/A						
2014-09-30	4.1.6	Interest Rate Swap	CNY	N/A		0.00	N/A	Standard Bond Forward	CNY	N/A		0.00	N/A	RMB FX Transactions	CNY	N/A		0.00	N/A	USD Transactions	CNY	N/A		0.00	N/A						
2014-09-30	4.1.7	Interest Rate Swap	CNY	N/A		0.00	N/A	Standard Bond Forward	CNY	N/A		0.00	N/A	RMB FX Transactions	CNY	N/A		0.00	N/A	USD Transactions	CNY	N/A		0.00	N/A						
2014-09-30	4.1.8	Interest Rate Swap	CNY	N/A		1478500000.00	N/A	Standard Bond Forward	CNY	N/A		27280000.00	N/A	RMB FX Transactions	CNY	N/A		27258070000.00	N/A	USD Transactions	CNY	N/A		4955010000.00	N/A						
2014-09-30	4.1.9																														
2014-09-30	4.1.10	Interest Rate Swap	CNY	N/A		0.00	N/A	Standard Bond Forward	CNY	N/A		0.00	N/A	RMB FX Transactions	CNY	N/A		0.00	N/A	USD Transactions	CNY	N/A		0.00	N/A						
2014-09-30	4.2.1	Interest Rate Swap	CNY	N/A		12274518.46	N/A	Standard Bond Forward	CNY	N/A		2147.10	N/A	RMB FX Transactions	CNY	N/A		217679876.71	N/A	USD Transactions	CNY	N/A		2131173.41	N/A						

ReportDate	Reference	DimensionTitle	DimensionDescription	DataType	ReportLevel1	ReportLevelDetail	Currency1	CPLink1	Description1	Value1	Comment1	ReportLevelDetail2	Currency2	CPLink2	Description2	Value2	Comment2
2024-09-30	4.3.1	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Cash deposited at a central bank of issue of the currency concerned. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PreBalrust	0.00	N/A						
2024-09-30	4.3.1	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Cash deposited at a central bank of issue of the currency concerned. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PostBalrust	0.00	N/A						
2024-09-30	4.3.2	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Cash deposited at other central banks. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PreBalrust	0.00	N/A						
2024-09-30	4.3.2	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Cash deposited at other central banks. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PostBalrust	0.00	N/A						
2024-09-30	4.3.3	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Secured cash deposited at commercial banks (including reverse repo). Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PreBalrust	0.00	N/A						
2024-09-30	4.3.3	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Secured cash deposited at commercial banks (including reverse repo). Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PostBalrust	0.00	N/A						
2024-09-30	4.3.4	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Unsecured cash deposited at commercial banks. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PreBalrust	3822115000.00	N/A						
2024-09-30	4.3.4	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Unsecured cash deposited at commercial banks. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PostBalrust	3822115000.00	N/A						
2024-09-30	4.3.5	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Non-Cash Sovereign Government Bonds - Domestic. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PreBalrust	0.00	N/A						
2024-09-30	4.3.5	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Non-Cash Sovereign Government Bonds - Domestic. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PostBalrust	0.00	N/A						
2024-09-30	4.3.6	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Non-Cash Sovereign Government Bonds - Other. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PreBalrust	0.00	N/A						
2024-09-30	4.3.6	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Non-Cash Sovereign Government Bonds - Other. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PostBalrust	0.00	N/A						
2024-09-30	4.3.7	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Non-Cash Agency Bonds. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PreBalrust	0.00	N/A						
2024-09-30	4.3.7	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by)	Non-Cash Agency Bonds. Reported as at quarter end. Pre-Balrust and Post-Balrust	Numeric 2dp, Currency	CP	SDH	CNY	N/A	PostBalrust	0.00	N/A						

ReportDate	Reference	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier0	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier0	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier0	Currency0	COFLink0	Description0	Value0	Comment0
2014-09-30	4.3.1																														
2014-09-30	4.3.1																														
2014-09-30	4.3.2																														
2014-09-30	4.3.2																														
2014-09-30	4.3.3																														
2014-09-30	4.3.3																														
2014-09-30	4.3.4																														
2014-09-30	4.3.4																														
2014-09-30	4.3.5																														
2014-09-30	4.3.5																														
2014-09-30	4.3.6																														
2014-09-30	4.3.6																														
2014-09-30	4.3.7																														
2014-09-30	4.3.7																														

ReportDate	Reference	DisclosureTitle	DisclosureSub-section	DataType	ReportLevel1	ReportLevelDetail	Currency1	CPI-Link1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	CPI-Link2	Description2	Value2	Comment2
2024-09-30	4.3.8	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash State/Municipal bonds; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.8	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash State/Municipal bonds; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.9	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.9	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.10	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Equities; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.10	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Equities; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.11	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Gold; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.11	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Gold; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.12	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Other; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.12	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Other; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.13	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Other; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.13	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Other; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.14	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Other; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.14	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash Commodity - Other; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	0.00	N/A						
2024-09-30	4.3.15	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	In total; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	38224150000.00	N/A						
2024-09-30	4.3.15	Value of pre-funded default resources (excluding initial and retained variation margin held for each clearing service, in total and split by:	In total; Reported as at quarter end; Pre-Bidrest and Post-Bidrest	Numeric 2dp, Currency	CP	SDH	CY	N/A	Postbidrest	38224150000.00	N/A						

ReportDate	Reference	ReportLevelIdentifi	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifi	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifi	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifi	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifi	Currency0	COFLink0	Description0	Value0	Comment0
2014-09-30	4.3.9																														
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2014-09-30	4.3.15																														

Report Date	Reference	Disclosure Title	Disclosure Description	Data Type	Report Level 1	Report Level 2	Currency 1	CPI Link 1	Description 1	Value 1	Comment 1	Report Level 1	Currency 2	CPI Link 2	Description 2	Value 2	Comment 2
2024-09-30	4.4.1	Credit Risk Disclosures	State whether the CIP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.	Text	DefaultFund	Bonds		N/A		Cover 2	N/A	Comedities		N/A		Cover 2	N/A
2024-09-30	4.4.2	Credit Risk Disclosures	For each clearing service, state the number of business days within which the CIP assumes it will close out the default, when calculating credit exposure that would potentially need to be covered by the default fund.	Numeric 3dp	DefaultFund	Bonds		N/A		3	N/A	Comedities		N/A		2	N/A
2024-09-30	4.4.3	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in euros or 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.	Numeric 3dp	DefaultFund	Bonds	CNY	N/A	BankCoverageOverPrevious	803483.45	N/A	Comedities	CNY	N/A	BankCoverageOverPrev	7226.37	N/A
2024-09-30	4.4.3	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in euros or 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.	Numeric 3dp	DefaultFund	Bonds	CNY	N/A	PeakDayStressLossPrevious	44945039.24	N/A	Comedities	CNY	N/A	PeakDayStressLossPrev	846871.26	N/A
2024-09-30	4.4.4	Credit Risk Disclosures	Report the number of business days, if any, in which the above amount (4.4.3) exceeded actual pre-funded default resources (in euros or initial margin).	Numeric 3dp	DefaultFund	Bonds		N/A		0	N/A	Comedities		N/A		0	N/A
2024-09-30	4.4.5	Credit Risk Disclosures	The amount in 4.4.3 which exceeded actual pre-funded default resources (in euros or initial margin).	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A		0.00	N/A	Comedities	CNY	N/A		0.00	N/A
2024-09-30	4.4.6	Credit Risk Disclosures	For each clearing service, the actual largest aggregate credit exposure (in euros or 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.	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	BankCoverageOverPrevious	0.00	N/A	Comedities	CNY	N/A	BankCoverageOverPrev	0.00	N/A
2024-09-30	4.4.6	Credit Risk Disclosures	For each clearing service, the actual largest aggregate credit exposure (in euros or 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.	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	PeakDayStressLossPrevious	0.00	N/A	Comedities	CNY	N/A	PeakDayStressLossPrev	0.00	N/A
2024-09-30	4.4.7	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in euros or initial margin) that would be caused by the default of any single participant and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market.	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	BankCoverageOverPrevious	1822228.13	N/A	Comedities	CNY	N/A	BankCoverageOverPrev	18738.04	N/A

ReportDate	Reference	ReportLevelIdentifier	Currency	COILink	Description	Value	Comment	ReportLevelIdentifier	Currency	COILink	Description	Value	Comment	ReportLevelIdentifier	Currency	COILink	Description	Value	Comment	ReportLevelIdentifier	Currency	COILink	Description	Value	Comment	ReportLevelIdentifier	Currency	COILink	Description	Value	Comment
2024-09-30	4.4.1	Interest Rate Swap		N/A		Cover 2	N/A	Standard Road Forwards		N/A		Cover 2	N/A	IBM FX Transactions		N/A		Cover 2	N/A	USD Transactions		N/A		Cover 2	N/A						
2024-09-30	4.4.2	Interest Rate Swap		N/A		10	N/A	Standard Road Forwards		N/A		2	N/A	IBM FX Transactions		N/A		5	N/A	USD Transactions		N/A		5	N/A						
2024-09-30	4.4.3	Interest Rate Swap	USD	N/A	ReusderageOverPre	2485937226.04	N/A	Standard Road Forwards	USD	N/A	ReusderageOverPre	2596105.23	N/A	IBM FX Transactions	USD	N/A	ReusderageOverPre	2715981333.10	N/A	USD Transactions	USD	N/A	ReusderageOverPre	279327075.04	N/A						
2024-09-30	4.4.3	Interest Rate Swap	USD	N/A	ReusderageOverPre	3427348837.45	N/A	Standard Road Forwards	USD	N/A	ReusderageOverPre	15976990.11	N/A	IBM FX Transactions	USD	N/A	ReusderageOverPre	3605031755.86	N/A	USD Transactions	USD	N/A	ReusderageOverPre	882631442.19	N/A						
2024-09-30	4.4.4	Interest Rate Swap		N/A		0	N/A	Standard Road Forwards		N/A		0	N/A	IBM FX Transactions		N/A		0	N/A	USD Transactions		N/A		0	N/A						
2024-09-30	4.4.5	Interest Rate Swap	USD	N/A		0.00	N/A	Standard Road Forwards	USD	N/A		0.00	N/A	IBM FX Transactions	USD	N/A		0.00	N/A	USD Transactions	USD	N/A		0.00	N/A						
2024-09-30	4.4.6	Interest Rate Swap	USD	N/A	ReusderageOverPre	0.00	N/A	Standard Road Forwards	USD	N/A	ReusderageOverPre	0.00	N/A	IBM FX Transactions	USD	N/A	ReusderageOverPre	0.00	N/A	USD Transactions	USD	N/A	ReusderageOverPre	0.00	N/A						
2024-09-30	4.4.6	Interest Rate Swap	USD	N/A	ReusderageOverPre	0.00	N/A	Standard Road Forwards	USD	N/A	ReusderageOverPre	0.00	N/A	IBM FX Transactions	USD	N/A	ReusderageOverPre	0.00	N/A	USD Transactions	USD	N/A	ReusderageOverPre	0.00	N/A						
2024-09-30	4.4.7	Interest Rate Swap	USD	N/A	ReusderageOverPre	2999440164.91	N/A	Standard Road Forwards	USD	N/A	ReusderageOverPre	2512868.94	N/A	IBM FX Transactions	USD	N/A	ReusderageOverPre	1929744153.22	N/A	USD Transactions	USD	N/A	ReusderageOverPre	303644697.09	N/A						

ReportDate	Reference	DimensionTitle	MeasureDescription	DataType	ReportLevel	ReportLevelIdentifier	Currency1	COPLabel	Description1	Value1	Comment1	ReportLevelIdentifier	Currency2	COPLabel2	Description2	Value2	Comment2
2014-09-30	4.4.7	Credit Risk Disclosure	Closing service, the estimated largest aggregate credit exposure (in terms of initial margin) that would be caused by the default of any the participants and their affiliates (including transactions cleared for indirect participants) is outsize but plausible market	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	PubliclyAccountPrevious	6121270.71	N/A	Comodities	CNY	N/A	PubliclyAccountPrevious	1002746.02	N/A
2014-09-30	4.4.8	Credit Risk Disclosure	Number of business days, if any, on which the above defaulted actual resources (in terms of initial margin) and by how much	Numeric 3dp	DefaultFund	Bonds		N/A		0	N/A	Comodities		N/A		0	N/A
2014-09-30	4.4.9	Credit Risk Disclosure	The amount in 4.4.8 which exceeded actual pre-funded default resources (in terms of initial margin)	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A		0.00	N/A	Comodities	CNY	N/A		0.00	N/A
2014-09-30	4.4.10	Credit Risk Disclosure	For each closing service, what was the actual largest aggregate credit exposure (in terms of initial margin) to any the participants and their affiliates (including transactions cleared for indirect participants)? Description: PubliclyAccountPrevious12Month v. RoundAverageOverPrevious12Month	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	RoundAverageOverPrevious	0.00	N/A	Comodities	CNY	N/A	RoundAverageOverPrevious	0.00	N/A
2014-09-30	4.4.10	Credit Risk Disclosure	Closing service, what was the actual largest aggregate credit exposure (in terms of initial margin) to any the participants and their affiliates (including transactions cleared for indirect participants)? Description: PubliclyAccountPrevious12Month v. RoundAverageOverPrevious12Month	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	PubliclyAccountPrevious	0.00	N/A	Comodities	CNY	N/A	PubliclyAccountPrevious	0.00	N/A
2014-09-30	5.1.1	Assets eligible as initial margin, and the respective haircuts applied	Assets eligible as initial margin and the respective haircuts applied	Text	CP	SHH		N/A	https://www.shohang.com.cn/		N/A						
2014-09-30	5.2.1	Assets eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	Assets eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	Text	CP	SHH		N/A	Cash		N/A						
2014-09-30	5.3.1	Results of testing of haircuts	Confidence interval targeted through the calculation of haircuts	Numeric 3dp, %	CP	SHH		N/A		99.50%	N/A						
2014-09-30	5.3.2	Results of testing of haircuts	Assumed holding liquidation period for the assets accepted	Text	CP	SHH		N/A		10 days	N/A						
2014-09-30	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	Text	CP	SHH		N/A	Days	300	N/A						
2014-09-30	5.3.4	Results of testing of haircuts	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 3dp	CP	SHH		N/A		0	N/A						

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COILink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COILink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COILink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COILink9	Description9	Value9	Comment9	ReportLevelIdentifier10	Currency10	COILink10	Description10	Value10	Comment10
2024-09-30	4.4.7	Interest Rate Swap	USD	N/A	FixedRateInterestPay	2087762766.89	N/A	Standard Bond Forwards	USD	N/A	FixedRateInterestPay	26682791.22	N/A	RMB FX Transactions	USD	N/A	FixedRateInterestPay	2913177806.66	N/A	USD Transactions	USD	N/A	FixedRateInterestPay	270816008.94	N/A						
2024-09-30	4.4.8	Interest Rate Swap		N/A	0	N/A	Standard Bond Forwards	N/A	N/A	0	N/A	RMB FX Transactions		N/A		N/A	USD Transactions		N/A	0	N/A										
2024-09-30	4.4.9	Interest Rate Swap	USD	N/A	0.00	N/A	Standard Bond Forwards	USD	N/A	0.00	N/A	RMB FX Transactions	USD	N/A		N/A	USD Transactions	USD	N/A	0.00	N/A										
2024-09-30	4.4.10	Interest Rate Swap	USD	N/A	RoundtrapeInterestPay	0.00	N/A	Standard Bond Forwards	USD	N/A	RoundtrapeInterestPay	0.00	N/A	RMB FX Transactions	USD	N/A	RoundtrapeInterestPay	0.00	N/A	USD Transactions	USD	N/A	RoundtrapeInterestPay	0.00	N/A						
2024-09-30	4.4.10	Interest Rate Swap	USD	N/A	FixedRateInterestPay	0.00	N/A	Standard Bond Forwards	USD	N/A	FixedRateInterestPay	0.00	N/A	RMB FX Transactions	USD	N/A	FixedRateInterestPay	0.00	N/A	USD Transactions	USD	N/A	FixedRateInterestPay	0.00	N/A						
2024-09-30	5.1.1																														
2024-09-30	5.2.1																														
2024-09-30	5.3.1																														
2024-09-30	5.3.2																														
2024-09-30	5.3.3																														
2024-09-30	5.3.4																														

ReportDate	Reference	DislosureTitle	DislosureSubSection	DataType	ReportLevel1	ReportLevelDetail	Currency1	CPLId1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	CPLId2	Description2	Value2	Comment2
2024-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client for combined total (if applicable)	Total initial margin required split by house, client gross, client net and total (if not segregated)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	Client_Gross	5388000.00	N/A	Commodity	CNY	N/A	Client_Gross	0.00	N/A
2024-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client for combined total (if applicable)	Total initial margin required split by house, client gross, client net and total (if not segregated)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	Client_Net	0.00	N/A	Commodity	CNY	N/A	Client_Net	0.00	N/A
2024-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client for combined total (if applicable)	Total initial margin required split by house, client gross, client net and total (if not segregated)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	House_Net	872000200.00	N/A	Commodity	CNY	N/A	House_Net	0.00	N/A
2024-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client for combined total (if applicable)	Total initial margin required split by house, client gross, client net and total (if not segregated)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	Total	872000200.00	N/A	Commodity	CNY	N/A	Total	0.00	N/A
2024-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientTR_PostBidnet	0.00	N/A	Commodity	CNY	N/A	ClientTR_PostBidnet	0.00	N/A
2024-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientTR_Predbidnet	0.00	N/A	Commodity	CNY	N/A	ClientTR_Predbidnet	0.00	N/A
2024-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseTR_PostBidnet	0.00	N/A	Commodity	CNY	N/A	HouseTR_PostBidnet	0.00	N/A
2024-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseTR_Predbidnet	0.00	N/A	Commodity	CNY	N/A	HouseTR_Predbidnet	0.00	N/A
2024-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalTR_PostBidnet	0.00	N/A	Commodity	CNY	N/A	TotalTR_PostBidnet	0.00	N/A
2024-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalTR_Predbidnet	0.00	N/A	Commodity	CNY	N/A	TotalTR_Predbidnet	0.00	N/A
2024-09-30	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientTR_PostBidnet	0.00	N/A	Commodity	CNY	N/A	ClientTR_PostBidnet	0.00	N/A
2024-09-30	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientTR_Predbidnet	0.00	N/A	Commodity	CNY	N/A	ClientTR_Predbidnet	0.00	N/A
2024-09-30	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseTR_PostBidnet	0.00	N/A	Commodity	CNY	N/A	HouseTR_PostBidnet	0.00	N/A
2024-09-30	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseTR_Predbidnet	0.00	N/A	Commodity	CNY	N/A	HouseTR_Predbidnet	0.00	N/A
2024-09-30	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalTR_PostBidnet	0.00	N/A	Commodity	CNY	N/A	TotalTR_PostBidnet	0.00	N/A
2024-09-30	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks. Total split by house and client (Pre-Bidnet and Post-Bidnet)	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalTR_Predbidnet	0.00	N/A	Commodity	CNY	N/A	TotalTR_Predbidnet	0.00	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPLink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPLink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPLink9	Description9	Value9	Comment9
2024-09-30	6.1.1	Interest Rate Swap	CNY	N/A	Client_Gross	833033821.35	N/A	Standard Road Form	CNY	N/A	Client_Gross	8095000.00	N/A	RMB FX Transactions	USD	N/A	Client_Gross	385298171.00	N/A	USD Transactions	USD	N/A	Client_Gross	3852981.00	N/A
2024-09-30	6.1.1	Interest Rate Swap	CNY	N/A	Client_Net	0.00	N/A	Standard Road Form	CNY	N/A	Client_Net	0.00	N/A	RMB FX Transactions	USD	N/A	Client_Net	0.00	N/A	USD Transactions	USD	N/A	Client_Net	0.00	N/A
2024-09-30	6.1.1	Interest Rate Swap	CNY	N/A	House_Net	18463383338.53	N/A	Standard Road Form	CNY	N/A	House_Net	234879491.56	N/A	RMB FX Transactions	USD	N/A	House_Net	1855279082.00	N/A	USD Transactions	USD	N/A	House_Net	969430315.00	N/A
2024-09-30	6.1.1	Interest Rate Swap	CNY	N/A	Total	26798607126.88	N/A	Standard Road Form	CNY	N/A	Total	353474491.56	N/A	RMB FX Transactions	USD	N/A	Total	1885798855.00	N/A	USD Transactions	USD	N/A	Total	991255498.00	N/A
2024-09-30	6.2.1	Interest Rate Swap	CNY	N/A	ClientIR_PostRevers	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_PostRevers	0.00	N/A	RMB FX Transactions	USD	N/A	ClientIR_PostRevers	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostRevers	0.00	N/A
2024-09-30	6.2.1	Interest Rate Swap	CNY	N/A	ClientIR_ProRevers	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_ProRevers	0.00	N/A	RMB FX Transactions	USD	N/A	ClientIR_ProRevers	0.00	N/A	USD Transactions	USD	N/A	ClientIR_ProRevers	0.00	N/A
2024-09-30	6.2.1	Interest Rate Swap	CNY	N/A	HouseIR_PostRevers	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_PostRevers	0.00	N/A	RMB FX Transactions	USD	N/A	HouseIR_PostRevers	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PostRevers	0.00	N/A
2024-09-30	6.2.1	Interest Rate Swap	CNY	N/A	HouseIR_ProRevers	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_ProRevers	0.00	N/A	RMB FX Transactions	USD	N/A	HouseIR_ProRevers	0.00	N/A	USD Transactions	USD	N/A	HouseIR_ProRevers	0.00	N/A
2024-09-30	6.2.1	Interest Rate Swap	CNY	N/A	TotalIR_PostRevers	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PostRevers	0.00	N/A	RMB FX Transactions	USD	N/A	TotalIR_PostRevers	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PostRevers	0.00	N/A
2024-09-30	6.2.1	Interest Rate Swap	CNY	N/A	TotalIR_ProRevers	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_ProRevers	0.00	N/A	RMB FX Transactions	USD	N/A	TotalIR_ProRevers	0.00	N/A	USD Transactions	USD	N/A	TotalIR_ProRevers	0.00	N/A
2024-09-30	6.2.2	Interest Rate Swap	CNY	N/A	ClientIR_PostRevers	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_PostRevers	0.00	N/A	RMB FX Transactions	USD	N/A	ClientIR_PostRevers	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostRevers	0.00	N/A
2024-09-30	6.2.2	Interest Rate Swap	CNY	N/A	ClientIR_ProRevers	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_ProRevers	0.00	N/A	RMB FX Transactions	USD	N/A	ClientIR_ProRevers	0.00	N/A	USD Transactions	USD	N/A	ClientIR_ProRevers	0.00	N/A
2024-09-30	6.2.2	Interest Rate Swap	CNY	N/A	HouseIR_PostRevers	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_PostRevers	0.00	N/A	RMB FX Transactions	USD	N/A	HouseIR_PostRevers	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PostRevers	0.00	N/A
2024-09-30	6.2.2	Interest Rate Swap	CNY	N/A	HouseIR_ProRevers	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_ProRevers	0.00	N/A	RMB FX Transactions	USD	N/A	HouseIR_ProRevers	0.00	N/A	USD Transactions	USD	N/A	HouseIR_ProRevers	0.00	N/A
2024-09-30	6.2.2	Interest Rate Swap	CNY	N/A	TotalIR_PostRevers	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PostRevers	0.00	N/A	RMB FX Transactions	USD	N/A	TotalIR_PostRevers	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PostRevers	0.00	N/A
2024-09-30	6.2.2	Interest Rate Swap	CNY	N/A	TotalIR_ProRevers	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_ProRevers	0.00	N/A	RMB FX Transactions	USD	N/A	TotalIR_ProRevers	0.00	N/A	USD Transactions	USD	N/A	TotalIR_ProRevers	0.00	N/A

ReportDate	Reference	DescriptionTitle	BusinessDescription	DataType	ReportLevel	ReportLevelDescription	Currency1	CPLink1	Description1	Value1	Comment1	ReportLevelDescription2	Currency2	CPLink2	Description2	Value2	Comment2
2024-09-30	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo) Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	ClientIR_PostHaircut	0.00	N/A
2024-09-30	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo) Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	ClientIR_PostHaircut	0.00	N/A
2024-09-30	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo) Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	HouseIR_PostHaircut	0.00	N/A
2024-09-30	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo) Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	HouseIR_PostHaircut	0.00	N/A
2024-09-30	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo) Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	TotalIR_PostHaircut	0.00	N/A
2024-09-30	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo) Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	TotalIR_PostHaircut	0.00	N/A
2024-09-30	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PostHaircut	3628263.06	N/A	Commodity	CNY	N/A	ClientIR_PostHaircut	488604271.46	N/A
2024-09-30	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PostHaircut	3628263.06	N/A	Commodity	CNY	N/A	ClientIR_PostHaircut	488604271.46	N/A
2024-09-30	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PostHaircut	1264400497.60	N/A	Commodity	CNY	N/A	HouseIR_PostHaircut	13738804.95	N/A
2024-09-30	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PostHaircut	1264400497.60	N/A	Commodity	CNY	N/A	HouseIR_PostHaircut	13738804.95	N/A
2024-09-30	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PostHaircut	1270028705.66	N/A	Commodity	CNY	N/A	TotalIR_PostHaircut	426603276.41	N/A
2024-09-30	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-B haircut and Post-B haircut	Numeric 2dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PostHaircut	1270028705.66	N/A	Commodity	CNY	N/A	TotalIR_PostHaircut	426603276.41	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPLink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPLink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPLink9	Description9	Value9	Comment9	ReportLevelIdentifier10	Currency10	COPLink10	Description10	Value10	Comment10
2014-09-30	6.2.3	Interest Rate Swap	CNY	N/A	ClientIR_PostRevers	0.00	N/A	Standard Bond Form	CNY	N/A	ClientIR_PostRevers	0.00	N/A	IRB FI Transactions	USD	N/A	ClientIR_PostRevers	0.00	N/A	100 Transactions	USD	N/A	ClientIR_PostRevers	0.00	N/A						
2014-09-30	6.2.3	Interest Rate Swap	CNY	N/A	ClientIR_PrdRevers	0.00	N/A	Standard Bond Form	CNY	N/A	ClientIR_PrdRevers	0.00	N/A	IRB FI Transactions	USD	N/A	ClientIR_PrdRevers	0.00	N/A	100 Transactions	USD	N/A	ClientIR_PrdRevers	0.00	N/A						
2014-09-30	6.2.3	Interest Rate Swap	CNY	N/A	HouseIR_PostRevers	0.00	N/A	Standard Bond Form	CNY	N/A	HouseIR_PostRevers	0.00	N/A	IRB FI Transactions	USD	N/A	HouseIR_PostRevers	0.00	N/A	100 Transactions	USD	N/A	HouseIR_PostRevers	0.00	N/A						
2014-09-30	6.2.3	Interest Rate Swap	CNY	N/A	HouseIR_PrdRevers	0.00	N/A	Standard Bond Form	CNY	N/A	HouseIR_PrdRevers	0.00	N/A	IRB FI Transactions	USD	N/A	HouseIR_PrdRevers	0.00	N/A	100 Transactions	USD	N/A	HouseIR_PrdRevers	0.00	N/A						
2014-09-30	6.2.3	Interest Rate Swap	CNY	N/A	TotalIR_PostRevers	0.00	N/A	Standard Bond Form	CNY	N/A	TotalIR_PostRevers	0.00	N/A	IRB FI Transactions	USD	N/A	TotalIR_PostRevers	0.00	N/A	100 Transactions	USD	N/A	TotalIR_PostRevers	0.00	N/A						
2014-09-30	6.2.3	Interest Rate Swap	CNY	N/A	TotalIR_PrdRevers	0.00	N/A	Standard Bond Form	CNY	N/A	TotalIR_PrdRevers	0.00	N/A	IRB FI Transactions	USD	N/A	TotalIR_PrdRevers	0.00	N/A	100 Transactions	USD	N/A	TotalIR_PrdRevers	0.00	N/A						
2014-09-30	6.2.4	Interest Rate Swap	CNY	N/A	ClientIR_PostRevers	903660247.75	N/A	Standard Bond Form	CNY	N/A	ClientIR_PostRevers	90794764.62	N/A	IRB FI Transactions	USD	N/A	ClientIR_PostRevers	20000041.67	N/A	100 FI Transactions	CNY	N/A	ClientIR_PostRevers	305046430.49	N/A	100 Transactions	USD	N/A	ClientIR_PostRevers	100000	N/A
2014-09-30	6.2.4	Interest Rate Swap	CNY	N/A	ClientIR_PrdRevers	903660247.75	N/A	Standard Bond Form	CNY	N/A	ClientIR_PrdRevers	90794764.62	N/A	IRB FI Transactions	USD	N/A	ClientIR_PrdRevers	20000041.67	N/A	100 FI Transactions	CNY	N/A	ClientIR_PrdRevers	305046430.49	N/A	100 Transactions	USD	N/A	ClientIR_PrdRevers	100000	N/A
2014-09-30	6.2.4	Interest Rate Swap	CNY	N/A	HouseIR_PostRevers	2099990026.75	N/A	Standard Bond Form	CNY	N/A	HouseIR_PostRevers	690923307.17	N/A	IRB FI Transactions	USD	N/A	HouseIR_PostRevers	1181149923.61	N/A	100 FI Transactions	CNY	N/A	HouseIR_PostRevers	171082544031.89	N/A	100 Transactions	USD	N/A	HouseIR_PostRevers	1000000	N/A
2014-09-30	6.2.4	Interest Rate Swap	CNY	N/A	HouseIR_PrdRevers	2099990026.75	N/A	Standard Bond Form	CNY	N/A	HouseIR_PrdRevers	690923307.17	N/A	IRB FI Transactions	USD	N/A	HouseIR_PrdRevers	1181149923.61	N/A	100 FI Transactions	CNY	N/A	HouseIR_PrdRevers	171082544031.89	N/A	100 Transactions	USD	N/A	HouseIR_PrdRevers	1000000	N/A
2014-09-30	6.2.4	Interest Rate Swap	CNY	N/A	TotalIR_PostRevers	2904500772.50	N/A	Standard Bond Form	CNY	N/A	TotalIR_PostRevers	791718071.79	N/A	IRB FI Transactions	USD	N/A	TotalIR_PostRevers	3201149905.28	N/A	100 FI Transactions	CNY	N/A	TotalIR_PostRevers	425040739002.39	N/A	100 Transactions	USD	N/A	TotalIR_PostRevers	1000000	N/A
2014-09-30	6.2.4	Interest Rate Swap	CNY	N/A	TotalIR_PrdRevers	2904500772.50	N/A	Standard Bond Form	CNY	N/A	TotalIR_PrdRevers	791718071.79	N/A	IRB FI Transactions	USD	N/A	TotalIR_PrdRevers	3201149905.28	N/A	100 FI Transactions	CNY	N/A	TotalIR_PrdRevers	425040739002.39	N/A	100 Transactions	USD	N/A	TotalIR_PrdRevers	1000000	N/A

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2024-09-30	6.2.5	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	ClientIR_PostHaircut	0.00	N/A		CNY	N/A	ClientIR_PostHaircut	0.00	N/A
2024-09-30	6.2.5	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	ClientIR_PredHaircut	0.00	N/A		CNY	N/A	ClientIR_PredHaircut	0.00	N/A
2024-09-30	6.2.5	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	HouseIR_PostHaircut	0.00	N/A		CNY	N/A	HouseIR_PostHaircut	0.00	N/A
2024-09-30	6.2.5	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	HouseIR_PredHaircut	0.00	N/A		CNY	N/A	HouseIR_PredHaircut	0.00	N/A
2024-09-30	6.2.5	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	TotalIR_PostHaircut	0.00	N/A		CNY	N/A	TotalIR_PostHaircut	0.00	N/A
2024-09-30	6.2.5	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	TotalIR_PredHaircut	0.00	N/A		CNY	N/A	TotalIR_PredHaircut	0.00	N/A
2024-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	ClientIR_PostHaircut	0.00	N/A		CNY	N/A	ClientIR_PostHaircut	0.00	N/A
2024-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	ClientIR_PredHaircut	0.00	N/A		CNY	N/A	ClientIR_PredHaircut	0.00	N/A
2024-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	HouseIR_PostHaircut	0.00	N/A		CNY	N/A	HouseIR_PostHaircut	0.00	N/A
2024-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	HouseIR_PredHaircut	0.00	N/A		CNY	N/A	HouseIR_PredHaircut	0.00	N/A
2024-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	TotalIR_PostHaircut	0.00	N/A		CNY	N/A	TotalIR_PostHaircut	0.00	N/A
2024-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	New Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	TotalIR_PredHaircut	0.00	N/A		CNY	N/A	TotalIR_PredHaircut	0.00	N/A
2024-09-30	6.2.7	For each clearing service, total initial margin held, split by house and client	New Cash Aggree Bonds; Total split by House and Client;Pre- haircut and Post Haircut	Numeric 2dp, Currency	DefaultPnd	Bonds	CNY	N/A	ClientIR_PostHaircut	0.00	N/A		CNY	N/A	ClientIR_PostHaircut	0.00	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPLink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPLink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPLink9	Description9	Value9	Comment9
2024-09-30	6.2.5	Interest Rate Swap	CNY	N/A	ClientIR_PostReversal	0.00	N/A	Standard Road Forward	CNY	N/A	ClientIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A
2024-09-30	6.2.5	Interest Rate Swap	CNY	N/A	ClientIR_PredReversal	0.00	N/A	Standard Road Forward	CNY	N/A	ClientIR_PredReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PredReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PredReversal	0.00	N/A
2024-09-30	6.2.5	Interest Rate Swap	CNY	N/A	HouseIR_PostReversal	0.00	N/A	Standard Road Forward	CNY	N/A	HouseIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A
2024-09-30	6.2.5	Interest Rate Swap	CNY	N/A	HouseIR_PredReversal	0.00	N/A	Standard Road Forward	CNY	N/A	HouseIR_PredReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PredReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PredReversal	0.00	N/A
2024-09-30	6.2.5	Interest Rate Swap	CNY	N/A	TotalIR_PostReversal	0.00	N/A	Standard Road Forward	CNY	N/A	TotalIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A
2024-09-30	6.2.5	Interest Rate Swap	CNY	N/A	TotalIR_PredReversal	0.00	N/A	Standard Road Forward	CNY	N/A	TotalIR_PredReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PredReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PredReversal	0.00	N/A
2024-09-30	6.2.6	Interest Rate Swap	CNY	N/A	ClientIR_PostReversal	0.00	N/A	Standard Road Forward	CNY	N/A	ClientIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A
2024-09-30	6.2.6	Interest Rate Swap	CNY	N/A	ClientIR_PredReversal	0.00	N/A	Standard Road Forward	CNY	N/A	ClientIR_PredReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PredReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PredReversal	0.00	N/A
2024-09-30	6.2.6	Interest Rate Swap	CNY	N/A	HouseIR_PostReversal	0.00	N/A	Standard Road Forward	CNY	N/A	HouseIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A
2024-09-30	6.2.6	Interest Rate Swap	CNY	N/A	HouseIR_PredReversal	0.00	N/A	Standard Road Forward	CNY	N/A	HouseIR_PredReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PredReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PredReversal	0.00	N/A
2024-09-30	6.2.6	Interest Rate Swap	CNY	N/A	TotalIR_PostReversal	0.00	N/A	Standard Road Forward	CNY	N/A	TotalIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A
2024-09-30	6.2.6	Interest Rate Swap	CNY	N/A	TotalIR_PredReversal	0.00	N/A	Standard Road Forward	CNY	N/A	TotalIR_PredReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PredReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PredReversal	0.00	N/A
2024-09-30	6.2.7	Interest Rate Swap	CNY	N/A	ClientIR_PostReversal	0.00	N/A	Standard Road Forward	CNY	N/A	ClientIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPLink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPLink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPLink9	Description9	Value9	Comment9
2024-09-30	6.2.10	Interest Rate Swap	CNY	N/A	TotalIR_PostReversal	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A
2024-09-30	6.2.10	Interest Rate Swap	CNY	N/A	TotalIR_PrdReversal	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PrdReversal	0.00	N/A
2024-09-30	6.2.11	Interest Rate Swap	CNY	N/A	ClientIR_PostReversal	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A
2024-09-30	6.2.11	Interest Rate Swap	CNY	N/A	ClientIR_PrdReversal	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PrdReversal	0.00	N/A
2024-09-30	6.2.11	Interest Rate Swap	CNY	N/A	HouseIR_PostReversal	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A
2024-09-30	6.2.11	Interest Rate Swap	CNY	N/A	HouseIR_PrdReversal	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PrdReversal	0.00	N/A
2024-09-30	6.2.11	Interest Rate Swap	CNY	N/A	TotalIR_PostReversal	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A
2024-09-30	6.2.11	Interest Rate Swap	CNY	N/A	TotalIR_PrdReversal	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PrdReversal	0.00	N/A
2024-09-30	6.2.12	Interest Rate Swap	CNY	N/A	ClientIR_PostReversal	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A
2024-09-30	6.2.12	Interest Rate Swap	CNY	N/A	ClientIR_PrdReversal	0.00	N/A	Standard Road Form	CNY	N/A	ClientIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PrdReversal	0.00	N/A
2024-09-30	6.2.12	Interest Rate Swap	CNY	N/A	HouseIR_PostReversal	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PostReversal	0.00	N/A
2024-09-30	6.2.12	Interest Rate Swap	CNY	N/A	HouseIR_PrdReversal	0.00	N/A	Standard Road Form	CNY	N/A	HouseIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	HouseIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	HouseIR_PrdReversal	0.00	N/A
2024-09-30	6.2.12	Interest Rate Swap	CNY	N/A	TotalIR_PostReversal	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PostReversal	0.00	N/A
2024-09-30	6.2.12	Interest Rate Swap	CNY	N/A	TotalIR_PrdReversal	0.00	N/A	Standard Road Form	CNY	N/A	TotalIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	TotalIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PrdReversal	0.00	N/A
2024-09-30	6.2.13	Interest Rate Swap	CNY	N/A	ClientIR_PostReversal	107995.19	N/A	Standard Road Form	CNY	N/A	ClientIR_PostReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PostReversal	0.00	N/A
2024-09-30	6.2.13	Interest Rate Swap	CNY	N/A	ClientIR_PrdReversal	107995.19	N/A	Standard Road Form	CNY	N/A	ClientIR_PrdReversal	0.00	N/A	IRB FX Transactions	USD	N/A	ClientIR_PrdReversal	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PrdReversal	0.00	N/A

ReportDate	Reference	DescriptionTitle	BusinessDescription	DataType	ReportLevel1	ReportLevelDetail	Currency1	CPLink1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	CPLink2	Description2	Value2	Comment2
2024-09-30	6.2.13	For each clearing service, total initial margin held, split by house and client	New Cash - Netted Funds / UICU: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	HouseIR_PostHaircut	0.00	N/A
2024-09-30	6.2.13	For each clearing service, total initial margin held, split by house and client	New Cash - Netted Funds / UICU: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PredHaircut	0.00	N/A	Commodity	CNY	N/A	HouseIR_PredHaircut	0.00	N/A
2024-09-30	6.2.13	For each clearing service, total initial margin held, split by house and client	New Cash - Netted Funds / UICU: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	TotalIR_PostHaircut	0.00	N/A
2024-09-30	6.2.13	For each clearing service, total initial margin held, split by house and client	New Cash - Netted Funds / UICU: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PredHaircut	0.00	N/A	Commodity	CNY	N/A	TotalIR_PredHaircut	0.00	N/A
2024-09-30	6.2.14	For each clearing service, total initial margin held, split by house and client	New Cash - Other: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	ClientIR_PostHaircut	0.00	N/A
2024-09-30	6.2.14	For each clearing service, total initial margin held, split by house and client	New Cash - Other: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PredHaircut	0.00	N/A	Commodity	CNY	N/A	ClientIR_PredHaircut	0.00	N/A
2024-09-30	6.2.14	For each clearing service, total initial margin held, split by house and client	New Cash - Other: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	HouseIR_PostHaircut	0.00	N/A
2024-09-30	6.2.14	For each clearing service, total initial margin held, split by house and client	New Cash - Other: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PredHaircut	0.00	N/A	Commodity	CNY	N/A	HouseIR_PredHaircut	0.00	N/A
2024-09-30	6.2.14	For each clearing service, total initial margin held, split by house and client	New Cash - Other: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PostHaircut	0.00	N/A	Commodity	CNY	N/A	TotalIR_PostHaircut	0.00	N/A
2024-09-30	6.2.14	For each clearing service, total initial margin held, split by house and client	New Cash - Other: Total split by House and Client; Pre-Haircut and Post-Haircut	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PredHaircut	0.00	N/A	Commodity	CNY	N/A	TotalIR_PredHaircut	0.00	N/A
2024-09-30	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if migrated).	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PostHaircut	9628261.06	N/A	Commodity	CNY	N/A	ClientIR_PostHaircut	48964271.46	N/A
2024-09-30	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if migrated).	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	ClientIR_PredHaircut	9628261.06	N/A	Commodity	CNY	N/A	ClientIR_PredHaircut	48964271.46	N/A
2024-09-30	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if migrated).	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PostHaircut	1264400497.60	N/A	Commodity	CNY	N/A	HouseIR_PostHaircut	13738904.95	N/A
2024-09-30	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if migrated).	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	HouseIR_PredHaircut	1264400497.60	N/A	Commodity	CNY	N/A	HouseIR_PredHaircut	13738904.95	N/A
2024-09-30	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if migrated).	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PostHaircut	1270028700.66	N/A	Commodity	CNY	N/A	TotalIR_PostHaircut	42603276.41	N/A
2024-09-30	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if migrated).	Numeric 3dp, Currency	DefaultFund	Bonds	CNY	N/A	TotalIR_PredHaircut	1270028700.66	N/A	Commodity	CNY	N/A	TotalIR_PredHaircut	42603276.41	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPLink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPLink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPLink9	Description9	Value9	Comment9
2024-09-30	6.2.13	Interest Rate Swap	CNY	N/A	BasicIR_PoolInterest	22880388.73	N/A	Standard Road Force	CNY	N/A	BasicIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A
2024-09-30	6.2.13	Interest Rate Swap	CNY	N/A	BasicIR_PoolInterest	471700903.49	N/A	Standard Road Force	CNY	N/A	BasicIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A
2024-09-30	6.2.13	Interest Rate Swap	CNY	N/A	TotalIR_PoolInterest	332602273.92	N/A	Standard Road Force	CNY	N/A	TotalIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A
2024-09-30	6.2.13	Interest Rate Swap	CNY	N/A	TotalIR_PoolInterest	481138898.88	N/A	Standard Road Force	CNY	N/A	TotalIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A
2024-09-30	6.2.14	Interest Rate Swap	CNY	N/A	ClientIR_PoolInterest	0.00	N/A	Standard Road Force	CNY	N/A	ClientIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	ClientIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PoolInterest	0.00	N/A
2024-09-30	6.2.14	Interest Rate Swap	CNY	N/A	ClientIR_PoolInterest	0.00	N/A	Standard Road Force	CNY	N/A	ClientIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	ClientIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	ClientIR_PoolInterest	0.00	N/A
2024-09-30	6.2.14	Interest Rate Swap	CNY	N/A	BasicIR_PoolInterest	0.00	N/A	Standard Road Force	CNY	N/A	BasicIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A
2024-09-30	6.2.14	Interest Rate Swap	CNY	N/A	BasicIR_PoolInterest	0.00	N/A	Standard Road Force	CNY	N/A	BasicIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	BasicIR_PoolInterest	0.00	N/A
2024-09-30	6.2.14	Interest Rate Swap	CNY	N/A	TotalIR_PoolInterest	0.00	N/A	Standard Road Force	CNY	N/A	TotalIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A
2024-09-30	6.2.14	Interest Rate Swap	CNY	N/A	TotalIR_PoolInterest	0.00	N/A	Standard Road Force	CNY	N/A	TotalIR_PoolInterest	0.00	N/A	IRB FI Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A	USD Transactions	USD	N/A	TotalIR_PoolInterest	0.00	N/A
2024-09-30	6.2.15	Interest Rate Swap	CNY	N/A	ClientIR_PoolInterest	4734219632.94	N/A	Standard Road Force	CNY	N/A	ClientIR_PoolInterest	94794764.42	N/A	IRB FI Transactions	USD	N/A	ClientIR_PoolInterest	20000041.47	N/A	USD Transactions	CNY	N/A	ClientIR_PoolInterest	803484350.49	N/A
2024-09-30	6.2.15	Interest Rate Swap	CNY	N/A	ClientIR_PoolInterest	4734939632.94	N/A	Standard Road Force	CNY	N/A	ClientIR_PoolInterest	94794764.42	N/A	IRB FI Transactions	USD	N/A	ClientIR_PoolInterest	20000041.47	N/A	USD Transactions	CNY	N/A	ClientIR_PoolInterest	3296133508.20	N/A
2024-09-30	6.2.15	Interest Rate Swap	CNY	N/A	BasicIR_PoolInterest	28723333793.48	N/A	Standard Road Force	CNY	N/A	BasicIR_PoolInterest	494923307.17	N/A	IRB FI Transactions	USD	N/A	BasicIR_PoolInterest	338148923.61	N/A	USD Transactions	CNY	N/A	BasicIR_PoolInterest	117496254651.89	N/A
2024-09-30	6.2.15	Interest Rate Swap	CNY	N/A	BasicIR_PoolInterest	28888155418.44	N/A	Standard Road Force	CNY	N/A	BasicIR_PoolInterest	494923307.17	N/A	IRB FI Transactions	USD	N/A	BasicIR_PoolInterest	338148923.61	N/A	USD Transactions	CNY	N/A	BasicIR_PoolInterest	123198388302.09	N/A
2024-09-30	6.2.15	Interest Rate Swap	CNY	N/A	TotalIR_PoolInterest	57467749446.42	N/A	Standard Road Force	CNY	N/A	TotalIR_PoolInterest	791748571.79	N/A	IRB FI Transactions	USD	N/A	TotalIR_PoolInterest	320148965.28	N/A	USD Transactions	CNY	N/A	TotalIR_PoolInterest	126463719002.39	N/A
2024-09-30	6.2.15	Interest Rate Swap	CNY	N/A	TotalIR_PoolInterest	57723411071.38	N/A	Standard Road Force	CNY	N/A	TotalIR_PoolInterest	791748571.79	N/A	IRB FI Transactions	USD	N/A	TotalIR_PoolInterest	320148965.28	N/A	USD Transactions	CNY	N/A	TotalIR_PoolInterest	126464741870.39	N/A

ReportDate	Reference	DisclaimerTitle	DisclaimerDescription	DataType	ReportLevel1	ReportLevelDetail	Currency1	CPLink1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	CPLink2	Description2	Value2	Comment2
2024-09-30	6.3.1	Initial Margin rates in individual contracts, where the CCP sets such rates	Initial Margin rates in individual contracts where the CCP sets such rates	Text	Clearing Service	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	6.4.1	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	Type of IM Model	Text	Clearing Service	Bonds		N/A		100/05	N/A	Commodity		N/A		100/05	N/A
2024-09-30	6.4.2	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	Type of IM Model Change Effective Date	ISO 8601 Date Format YYYY-MM-DD	Clearing Service	Bonds		N/A		2021-10-08	N/A	Commodity		N/A		2020-07-13	N/A
2024-09-30	6.4.3	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	IM Model Name	Text	Clearing Service	Bonds		N/A		100/05	N/A	Commodity		N/A		100/05	N/A
2024-09-30	6.4.4	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	IM Model Name Change Effective Date	ISO 8601 Date Format YYYY-MM-DD	Clearing Service	Bonds		N/A		2021/0/0	N/A	Commodity		N/A		2020/7/13	N/A
2024-09-30	6.4.5	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	Single Tailed Confidence Level	Numeric Ddp, %	Clearing Service	Bonds		N/A		99.9%	N/A	Commodity		N/A		99.9%	N/A
2024-09-30	6.4.6	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	Single Tailed Confidence Level Change Effective Date	ISO 8601 Date Format YYYY-MM-DD	Clearing Service	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	6.4.7	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	Look Back Period	Text	Clearing Service	Bonds		N/A		30days	N/A	Commodity		N/A		20days/101 historical period	N/A
2024-09-30	6.4.8	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	Look Back Period Change Effective Date	ISO 8601 Date Format YYYY-MM-DD	Clearing Service	Bonds		N/A		2021-10-08	N/A	Commodity		N/A		2020-07-13	N/A
2024-09-30	6.4.9	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	Adjustments	Text	Clearing Service	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	6.4.10	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	Adjustments Change Effective Date	ISO 8601 Date Format YYYY-MM-DD	Clearing Service	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	6.4.11	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	Close Out Period (days)	Text	Clearing Service	Bonds		N/A		3days	N/A	Commodity		N/A		3days	N/A
2024-09-30	6.4.12	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	Close out period change Effective Date	ISO 8601 Date Format YYYY-MM-DD	Clearing Service	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	6.4.13	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	IM Rates Link	Text	Clearing Service	Bonds		N/A		N/A	N/A	Commodity		N/A		The calculation logic of combined margin is as follows:https://www.thebarrings.com/-/media/barag/202007/1320200713_709841_1.pdf	N/A
2024-09-30	6.4.14	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	Frequency of Parameter Review	Text	Clearing Service	Bonds		N/A		Annual	N/A	Commodity		N/A		Twice every week	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	CPLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	CPLink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	CPLink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	CPLink9	Description9	Value9	Comment9
2024-09-30	6.4.1	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.1	Interest Rate Swaps	N/A			100/75	N/A	Standard Bond Forwards	N/A			100/75	N/A	RRF FX Transactions		N/A		25/75	N/A	100 Transactions		N/A		25/75	N/A
2024-09-30	6.4.2	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.3	Interest Rate Swaps	N/A			100/75	N/A	Standard Bond Forwards	N/A			100/75	N/A	RRF FX Transactions		N/A		25/75	N/A	100 Transactions		N/A		25/75	N/A
2024-09-30	6.4.4	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.5	Interest Rate Swaps	N/A			95.50%	N/A	Standard Bond Forwards	N/A			95.50%	N/A	RRF FX Transactions		N/A		95.50%	N/A	100 Transactions		N/A		95.50%	N/A
2024-09-30	6.4.6	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.7	Interest Rate Swaps	N/A			200days	N/A	Standard Bond Forwards	N/A			200days	N/A	RRF FX Transactions		N/A		300days	N/A	100 Transactions		N/A		200days	N/A
2024-09-30	6.4.8	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.9	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.10	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.11	Interest Rate Swaps	N/A			10days	N/A	Standard Bond Forwards	N/A			2days	N/A	RRF FX Transactions		N/A		5days	N/A	100 Transactions		N/A		5days	N/A
2024-09-30	6.4.12	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.13	Interest Rate Swaps	N/A			N/A	N/A	Standard Bond Forwards	N/A			N/A	N/A	RRF FX Transactions		N/A		N/A	N/A	100 Transactions		N/A		N/A	N/A
2024-09-30	6.4.14	Interest Rate Swaps	N/A			Annual	N/A	Standard Bond Forwards	N/A			Quarterly	N/A	RRF FX Transactions		N/A		Annual	N/A	100 Transactions		N/A		Annual	N/A

ReportDate	Reference	DislosureTitle	DisclosureSub-section	DataType	ReportLevel	ReportLevelIdent.fier	Currency	CPI.LoId	Description1	Value	Comment1	ReportLevelIdent.fier2	Currency2	CPI.LoId2	Description2	Value2	Comment2
2024-09-30	6.4.1.5	Type of initial margin model used (e.g. portfolio correlation or risk aggregation for each clearing service and the day model design parameters for each initial margin model applied to that clearing service)	Frequency of Parameter Review Change Effective Date	TSV 8003 Data Format YYYY-MM-DD	Clearing Service	Bonds		N/A		2024-08-08	The credit factor	Commodity		https://www.fitchratings.com/webcontent/2024/08/08/2024-08-08-01.pdf		N/A	N/A
2024-09-30	6.5.1.1	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	Number of times over the past twelve months their margin coverage held against net account until below the actual notional-to-market exposure of that member account	Numeric 5dp	Clearing Service	Bonds		N/A		0	N/A	Commodity		N/A		0	N/A
2024-09-30	6.5.1.2	Specify if measured includes/contains only or only once a day. If once a day, specify at what time of day.	Frequency of daily back-testing results measurements.	Text	Clearing Service	Bonds		N/A		One time per day	N/A	Commodity		N/A		One time per day	N/A
2024-09-30	6.5.1.3	Specify if measured includes/contains only or only once a day. If once a day, specify at what time of day.	Time of daily back-testing result. If measured once a day.	Text	Clearing Service	Bonds		N/A		Day End	N/A	Commodity		N/A		Day End	N/A
2024-09-30	6.5.2	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	Number of observations	Numeric 5dp	Clearing Service	Bonds		N/A		22750	N/A	Commodity		N/A		229	N/A
2024-09-30	6.5.3	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	Achieved coverage level	Numeric 5dp, %	Clearing Service	Bonds		N/A		100.00%	N/A	Commodity		N/A		100.00%	N/A
2024-09-30	6.5.4	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	These branches of initial margin coverage (as defined in 6.5.1a) have reported, report on size of uncovered exposure; Peak size	Numeric 5dp, Currency	Clearing Service	Bonds	CNY	N/A		0.00	N/A	Commodity	CNY	N/A		0.00	N/A
2024-09-30	6.5.5	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	These branches of initial margin coverage (as defined in 6.5.1a) have reported, report on size of uncovered exposure; Average size	Numeric 5dp, Currency	Clearing Service	Bonds	CNY	N/A		0.00	N/A	Commodity	CNY	N/A		0.00	N/A
2024-09-30	6.6.1	Average total Variation Margin Paid to the CCP by participants each business day	Average Total Variation Margin Paid to the CCP by participants each business day	Numeric 5dp, Currency	CP	SDR	CNY	N/A		840063891.60	N/A						
2024-09-30	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	Maximum total variation margin paid to the CCP on any given business day over the period	Numeric 5dp, Currency	CP	SDR	CNY	N/A		2716276705.47	N/A						
2024-09-30	6.8.1	Maximum aggregate initial margin call on any given business day over the period	Maximum aggregate initial margin call on any given business day over the period	Numeric 5dp, Currency	Default/Paid	Bonds	CNY	N/A		385000.00	N/A	Commodity	CNY	N/A		18000.00	N/A
2024-09-30	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to Cover 1' or Cover 2'.	Text	CP	SDR		N/A		cover1	N/A						
2024-09-30	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	Numeric 5dp, Currency	CP	SDR	CNY	N/A	SlashedCompositionOfRes	0.00	N/A						
2024-09-30	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	Numeric 5dp, Currency	CP	SDR	USD	N/A	SlashedCompositionOfRes	0.00	N/A						
2024-09-30	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	Numeric 5dp, Currency	CP	SDR	CNY	N/A	SlashedCompositionOfRes	0.00	N/A						
2024-09-30	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	Numeric 5dp, Currency	CP	SDR	USD	N/A	SlashedCompositionOfRes	0.00	N/A						
2024-09-30	7.1.4	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	Numeric 5dp, Currency	CP	SDR	CNY	N/A	SlashedCompositionOfRes	0.00	N/A						
2024-09-30	7.1.4	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	Numeric 5dp, Currency	CP	SDR	USD	N/A	SlashedCompositionOfRes	0.00	N/A						
2024-09-30	7.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	Numeric 5dp, Currency	CP	SDR	CNY	N/A	SlashedCompositionOfRes	0.00	N/A						

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPIak6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPIak7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPIak8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPIak9	Description9	Value9	Comment9	ReportLevelIdentifier10	Currency10	COPIak10	Description10	Value10	Comment10
2014-09-30	6.4.15	Interest Rate Swaps		N/A		2014-09-08	The credit factor is	Standard Road Forwards		http://www.bis.org/press/2014/09/08swaps.htm	Margin	RMB FX Transactions		N/A		2014-09-08	The credit factor is	USD Transactions		N/A		2014-09-08	The credit factor of the clearing member								
2014-09-30	6.5.1.1	Interest Rate Swaps		N/A	0		N/A	Standard Road Forwards		N/A	2	N/A	RMB FX Transactions		N/A		0	N/A	USD Transactions		N/A		0	N/A							
2014-09-30	6.5.1.2	Interest Rate Swaps		N/A	One time per day		N/A	Standard Road Forwards		N/A	One time per day	N/A	RMB FX Transactions		N/A		One time per day	N/A	USD Transactions		N/A		One time per day	N/A							
2014-09-30	6.5.1.3	Interest Rate Swaps		N/A	Day End		N/A	Standard Road Forwards		N/A	Day End	N/A	RMB FX Transactions		N/A		Day End	N/A	USD Transactions		N/A		Day End	N/A							
2014-09-30	6.5.2	Interest Rate Swaps		N/A	59000		N/A	Standard Road Forwards		N/A	8032	N/A	RMB FX Transactions		N/A		22250	N/A	USD Transactions		N/A		9000	N/A							
2014-09-30	6.5.3	Interest Rate Swaps		N/A	100.00%		N/A	Standard Road Forwards		N/A	95.96%	N/A	RMB FX Transactions		N/A		100.00%	N/A	USD Transactions		N/A		100.00%	N/A							
2014-09-30	6.5.4	Interest Rate Swaps	CNY	N/A	0.00		N/A	Standard Road Forwards	CNY	N/A	3611339.45	N/A	RMB FX Transactions	USD	N/A		0.00	N/A	USD Transactions	USD	N/A		0.00	N/A							
2014-09-30	6.5.5	Interest Rate Swaps	CNY	N/A	0.00		N/A	Standard Road Forwards	CNY	N/A	255728.33	N/A	RMB FX Transactions	USD	N/A		0.00	N/A	USD Transactions	USD	N/A		0.00	N/A							
2014-09-30	6.6.1																														
2014-09-30	6.7.1																														
2014-09-30	6.8.1	Interest Rate Swaps	CNY	N/A	41995803.44		N/A	Standard Road Forwards	CNY	N/A	99430029.42	N/A	RMB FX Transactions	USD	N/A		475600492.00	N/A	USD Transactions	USD	N/A		219349386.00	N/A							
2014-09-30	7.1.1																														
2014-09-30	7.1.2																														
2014-09-30	7.1.2																														
2014-09-30	7.1.3																														
2014-09-30	7.1.3																														
2014-09-30	7.1.4																														
2014-09-30	7.1.4																														
2014-09-30	7.1.5																														

ReportDate	Reference	DimensionTitle	MeasureDescription	DataType	ReportLevel	ReportLevelIdentifier	Currency1	COPLabel	Description1	Value	Comment1	ReportLevelIdentifier	Currency2	COPLabel2	Description2	Value2	Comment2
2014-09-30	7.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Disclosed cash deposited at commercial banks	Numeric 2dp, Currency	CP	SECH	USD	N/A	StashedCompositionOfCash	0.00	N/A						
2014-09-30	7.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) secured committed lines of credit (ie those for which collateral is provided by the CFP if drawn) including SWIFT Transactions reports and committed reports	Numeric 2dp, Currency	CP	SECH	CHF	N/A	StashedCompositionOfCash	0.00	N/A						
2014-09-30	7.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) secured committed lines of credit (ie those for which collateral is provided by the CFP if drawn) including SWIFT Transactions reports and committed reports	Numeric 2dp, Currency	CP	SECH	USD	N/A	StashedCompositionOfCash	0.00	N/A						
2014-09-30	7.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (f) measured committed lines of credit (ie which the CFP may draw without providing collateral resources)	Numeric 2dp, Currency	CP	SECH	CHF	N/A	StashedCompositionOfCash	750000000.00	N/A						
2014-09-30	7.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (f) measured committed lines of credit (ie which the CFP may draw without providing collateral resources)	Numeric 2dp, Currency	CP	SECH	USD	N/A	StashedCompositionOfCash	300000000.00	N/A						
2014-09-30	7.1.8	Liquidity Risk	Highly marketable collateral held in custody and investments that are readily available and convertible into cash with coverage and highly reliable funding arrangements even in extreme but plausible market	Numeric 2dp, Currency	CP	SECH	CHF	N/A	StashedCompositionOfCash	0.00	N/A						
2014-09-30	7.1.8	Liquidity Risk	Highly marketable collateral held in custody and investments that are readily available and convertible into cash with coverage and highly reliable funding arrangements even in extreme but plausible market	Numeric 2dp, Currency	CP	SECH	USD	N/A	StashedCompositionOfCash	0.00	N/A						
2014-09-30	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	Numeric 2dp, Currency	CP	SECH	CHF	N/A	StashedCompositionOfCash	0.00	N/A						
2014-09-30	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	Numeric 2dp, Currency	CP	SECH	USD	N/A	StashedCompositionOfCash	0.00	N/A						
2014-09-30	7.1.10	Liquidity Risk	State whether the CFP has written access to central bank liquidity facilities	Text	CP	SECH		N/A		SECH is researching the feasibility of obtaining liquidity from central bank.	N/A						
2014-09-30	7.1.11	Liquidity Risk	Details regarding the schedule of payments or receipts for allocating payments, if such exists, and any applicable rules, policy, procedures, and governance arrangements around such allocation	Text	CP	SECH		N/A		The priority for allocating payment is based on the principle of "smallest number of affected participants". Rank the daily amount of receivables for all the participants covered from the largest to the smallest.	N/A						
2014-09-30	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	Numeric 2dp, Currency	CP	SECH	CHF	N/A		0.00	N/A						

ReportDate	Reference	ReportLevelIdentifier1	Currency3	COFLink3	Description3	Value3	Comment3	ReportLevelIdentifier1	Currency4	COFLink4	Description4	Value4	Comment4	ReportLevelIdentifier6	Currency6	COFLink6	Description6	Value6	Comment6	ReportLevelIdentifier6	Currency6	COFLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COFLink7	Description7	Value7	Comment7
2014-09-30	7.1.1.3																														
2014-09-30	7.1.1.4																														
2014-09-30	7.1.1.5																														
2014-09-30	7.1.1.7																														
2014-09-30	7.1.1.7																														
2014-09-30	7.1.1.8																														
2014-09-30	7.1.1.8																														
2014-09-30	7.1.1.9																														
2014-09-30	7.1.1.9																														
2014-09-30	7.1.1.10																														
2014-09-30	7.1.1.11																														
2014-09-30	7.2.1																														

ReportDate	Reference	DimensionTitle	MeasureDescription	DataType	ReportLevel	ReportLevelIdentifier	Currency1	COPLabel	Description1	Value1	Comment1	ReportLevelIdentifier2	Currency2	COPLabel2	Description2	Value2	Comment2
2024-09-30	7.3.1	Liquidity Risk	Largest same-day net, where relevant, intraday and multiday payment obligation in total that could be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) is extreme but plausible market conditions. Forward looking	Numeric 2dp, Currency	CP	SEK	COP	N/A	SameDayPayment_Total	13307088004.57	N/A						
2024-09-30	7.3.1	Liquidity Risk	Largest same-day net, where relevant, intraday and multiday payment obligation in total that could be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) is extreme but plausible market conditions. Forward looking	Numeric 2dp, Currency	CP	SEK	COP	N/A	MultiDayPayment	17527603006.71	N/A						
2024-09-30	7.3.2	Liquidity Risk	Report the number of business days, if any, on which the above amount exceeded the 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	Numeric 0dp	CP	SEK	COP	N/A		0	N/A						
2024-09-30	7.3.3	Liquidity Risk	Number of business days, if any, on which the above amount exceeded the qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much. Number of cases on each day	Numeric 2dp, Currency	CP	SEK	COP	N/A	AmountExceeded	N/A	N/A						
2024-09-30	7.3.4	Liquidity Risk	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	CP	SEK	COP	N/A	SameDayPayment_Total	6307185444.96	N/A						
2024-09-30	7.3.4	Liquidity Risk	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	CP	SEK	COP	N/A	MultiDayPayment	9815702408.27	N/A						
2024-09-30	7.3.5	Liquidity Risk	Largest same-day net, where relevant, intraday and multiday payment obligation in each relevant currency that could be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) is extreme but plausible market conditions.	Numeric 2dp, Currency	CP	SEK	COP	N/A	SameDayPayment	13311325108.63	N/A						
2024-09-30	7.3.5	Liquidity Risk	Largest same-day net, where relevant, intraday and multiday payment obligation in each relevant currency that could be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) is extreme but plausible market conditions.	Numeric 2dp, Currency	CP	SEK	COP	N/A	SameDayPayment	9818996712.26	N/A						
2024-09-30	7.3.5	Liquidity Risk	Largest same-day net, where relevant, intraday and multiday payment obligation in each relevant currency that could be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) is extreme but plausible market conditions.	Numeric 2dp, Currency	CP	SEK	COP	N/A	SameDayPayment	243800000.00	N/A						

ReportDate	Reference	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0
2024-09-30	7.3.1																														
2024-09-30	7.3.1																														
2024-09-30	7.3.2																														
2024-09-30	7.3.3																														
2024-09-30	7.3.4																														
2024-09-30	7.3.4																														
2024-09-30	7.3.5																														
2024-09-30	7.3.5																														
2024-09-30	7.3.5																														

Report Date	Reference	Dimension/Title	Measure/Description	Data Type	Report Level	Report Level/Identifier	Currency	CPI Link	Description	Value	Comment	Report Level/Identifier	Currency	CPI Link	Description	Value	Comment
2024-09-30	7.3.3	Liquidity Risk	Largest same-day and, where relevant, intraday and multi-day 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) is extreme but plausible market conditions;	Numeric 3dp, Currency	CP	SEK	JPY	N/A	SameDayPayment	113097231000.00	N/A						
2024-09-30	7.3.3	Liquidity Risk	Largest same-day and, where relevant, intraday and multi-day 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) is extreme but plausible market conditions;	Numeric 3dp, Currency	CP	SEK	EUR	N/A	SameDayPayment	717700000.00	N/A						
2024-09-30	7.3.3	Liquidity Risk	Largest same-day and, where relevant, intraday and multi-day 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) is extreme but plausible market conditions;	Numeric 3dp, Currency	CP	SEK	USD	N/A	SameDayPayment	10000000.00	N/A						
2024-09-30	7.3.3	Liquidity Risk	Largest same-day and, where relevant, intraday and multi-day 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) is extreme but plausible market conditions;	Numeric 3dp, Currency	CP	SEK	GBP	N/A	SameDayPayment	3811075970.00	N/A						
2024-09-30	7.3.6	Liquidity Risk	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	Numeric 3dp, Currency	CP	SEK		N/A	NumberOfDays	N/A	N/A						
2024-09-30	7.3.7	Liquidity Risk	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 events on each day	Numeric 3dp, Currency	CP	SEK	CHF	N/A	AmountExceeded	N/A	N/A						

ReportDate	Reference	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0
2014-09-30	7.3.5																														
2014-09-30	7.3.5																														
2014-09-30	7.3.5																														
2014-09-30	7.3.5																														
2014-09-30	7.3.6																														
2014-09-30	7.3.7																														

ReportDate	Reference	DisclosureTitle	DisclosureDescription	DataType	ReportLevel1	ReportLevelDetail	Currency1	CPLLabel	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	CPLLabel2	Description2	Value2	Comment2
2024-09-30	12.1.1	Percentage of settlements by value effected using a DFP, DDP or PFP settlement mechanism	Percentage of settlements by value effected using a DFP settlement mechanism	Numeric 3dp, %	DefaultPsd	Bonds		N/A		6.11%	N/A	Commodity		N/A		0.00%	N/A
2024-09-30	12.1.2	Percentage of settlements by value effected using a DFP, DDP or PFP settlement mechanism	Percentage of settlements by value effected using a DFP settlement mechanism	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2024-09-30	12.1.3	Percentage of settlements by value effected using a DFP, DDP or PFP settlement mechanism	Percentage of settlements by value effected using a PFP settlement mechanism	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.00%	N/A	Commodity		N/A		0.01%	N/A
2024-09-30	12.2.1	Percentage of settlements by value effected using a DFP, DDP or PFP settlement mechanism	Percentage of settlements by value effected using a DFP settlement mechanism	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.40%	N/A	Commodity		N/A		0.00%	N/A
2024-09-30	12.2.2	Percentage of settlements by value effected using a DFP, DDP or PFP settlement mechanism	Percentage of settlements by value effected using a DDP settlement mechanism	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2024-09-30	12.2.3	Percentage of settlements by value effected using a DFP, DDP or PFP settlement mechanism	Percentage of settlements by value effected using a PFP settlement mechanism	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.00%	N/A	Commodity		N/A		0.01%	N/A
2024-09-30	13.1.1	quantitative information related to defaults	Quantitative information related to defaults: Amount of loss versus amount of initial margin	Text	DefaultPsd	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	13.1.2	quantitative information related to defaults	Quantitative information related to defaults: Amount of other financial exposures used to cover losses	Text	DefaultPsd	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	13.1.3.1	quantitative information related to defaults	Quantitative information related to defaults: Proportion of client positions closed-out	Text	DefaultPsd	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	13.1.3.2	quantitative information related to defaults	Quantitative information related to defaults: Proportion of client positions open	Text	DefaultPsd	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	13.1.4	quantitative information related to defaults	Quantitative information related to defaults: Appropriate references to other published material related to the defaults	Text	DefaultPsd	Bonds		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2024-09-30	14.1.1	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Numeric 3dp, %	DefaultPsd	Bonds		N/A		100.00%	N/A	Commodity		N/A		100.00%	N/A
2024-09-30	14.1.2	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2024-09-30	14.1.3	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2024-09-30	14.1.4	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Total Client Positions held as a share of notional values cleared or of the settlement value of over-the-counter transactions	Numeric 3dp, %	DefaultPsd	Bonds		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2024-09-30	15.1.1	General Business Risk	Value of liquid net assets funded by equity	Numeric 3dp, Currency	CP	SOX	CHF	N/A		19251273305.44	N/A						
2024-09-30	15.1.2	General Business Risk	the amount of current operating expenses	Numeric 3dp, Currency	CP	SOX	CHF	N/A		95140974.26	N/A						
2024-09-30	15.2.1	General Business Risk: Financial Disclosures	Total Revenue	Numeric 3dp, Currency	CP	SOX	CHF	N/A		5374218922.46	N/A						
2024-09-30	15.2.2	General Business Risk: Financial Disclosures	Total Equity/Debt	Numeric 3dp, Currency	CP	SOX	CHF	N/A		1905335312.60	N/A						
2024-09-30	15.2.3	General Business Risk: Financial Disclosures	Profit/Loss	Numeric 3dp, Currency	CP	SOX	CHF	N/A		2297980395.94	N/A						
2024-09-30	15.2.4	General Business Risk: Financial Disclosures	Total Assets	Numeric 3dp, Currency	CP	SOX	CHF	N/A		109140876495.45	N/A						
2024-09-30	15.2.5	General Business Risk: Financial Disclosures	Total Liabilities	Numeric 3dp, Currency	CP	SOX	CHF	N/A		149909601960.01	N/A						
2024-09-30	15.2.6	General Business Risk: Financial Disclosures	Explain if collateral posted by clearing participants is held up or off the CCP's balance sheet	Text	CP	SOX		N/A		Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.	N/A						
2024-09-30	15.2.7	General Business Risk: Financial Disclosures	Multi-trait margin from an issuer	Text	CP	SOX		N/A		N/A	N/A						

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPIab6	Description6	Value6	Comment6	ReportLevelIdentifier6	Currency6	COPIab6	Description6	Value6	Comment6	ReportLevelIdentifier6	Currency6	COPIab6	Description6	Value6	Comment6	ReportLevelIdentifier6	Currency6	COPIab6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPIab7	Description7	Value7	Comment7
2024-09-30	12.1.1	Interest Rate Swaps	N/A			0.00%	N/A	Standard Road Forwards	N/A			0.00%	N/A	RMB FX Transactions		N/A		0.00%	N/A	USD Transactions		N/A		0.00%	N/A						
2024-09-30	12.1.2	Interest Rate Swaps	N/A			0.00%	N/A	Standard Road Forwards	N/A			0.00%	N/A	RMB FX Transactions		N/A		0.00%	N/A	USD Transactions		N/A		0.00%	N/A						
2024-09-30	12.1.3	Interest Rate Swaps	N/A			14.08%	N/A	Standard Road Forwards	N/A			0.02%	N/A	RMB FX Transactions		N/A		29.05%	N/A	USD Transactions		N/A		0.23%	N/A						
2024-09-30	12.2.1	Interest Rate Swaps	N/A			0.00%	N/A	Standard Road Forwards	N/A			0.00%	N/A	RMB FX Transactions		N/A		0.00%	N/A	USD Transactions		N/A		0.00%	N/A						
2024-09-30	12.2.2	Interest Rate Swaps	N/A			0.00%	N/A	Standard Road Forwards	N/A			0.00%	N/A	RMB FX Transactions		N/A		0.00%	N/A	USD Transactions		N/A		0.00%	N/A						
2024-09-30	12.2.3	Interest Rate Swaps	N/A			2.92%	N/A	Standard Road Forwards	N/A			0.04%	N/A	RMB FX Transactions		N/A		48.30%	N/A	USD Transactions		N/A		3.02%	N/A						
2024-09-30	13.1.1	Interest Rate Swaps	N/A			N/A	N/A	Standard Road Forwards	N/A			N/A	N/A	RMB FX Transactions		N/A		N/A	N/A	USD Transactions		N/A		N/A	N/A						
2024-09-30	13.1.2	Interest Rate Swaps	N/A			N/A	N/A	Standard Road Forwards	N/A			N/A	N/A	RMB FX Transactions		N/A		N/A	N/A	USD Transactions		N/A		N/A	N/A						
2024-09-30	13.1.3.1	Interest Rate Swaps	N/A			N/A	N/A	Standard Road Forwards	N/A			N/A	N/A	RMB FX Transactions		N/A		N/A	N/A	USD Transactions		N/A		N/A	N/A						
2024-09-30	13.1.3.2	Interest Rate Swaps	N/A			N/A	N/A	Standard Road Forwards	N/A			N/A	N/A	RMB FX Transactions		N/A		N/A	N/A	USD Transactions		N/A		N/A	N/A						
2024-09-30	13.1.4	Interest Rate Swaps	N/A			N/A	N/A	Standard Road Forwards	N/A			N/A	N/A	RMB FX Transactions		N/A		N/A	N/A	USD Transactions		N/A		N/A	N/A						
2024-09-30	14.1.1	Interest Rate Swaps	N/A			100.00%	N/A	Standard Road Forwards	N/A			100.00%	N/A	RMB FX Transactions		N/A		100.00%	N/A	USD Transactions		N/A		100.00%	N/A						
2024-09-30	14.1.2	Interest Rate Swaps	N/A			0.00%	N/A	Standard Road Forwards	N/A			0.00%	N/A	RMB FX Transactions		N/A		0.00%	N/A	USD Transactions		N/A		0.00%	N/A						
2024-09-30	14.1.3	Interest Rate Swaps	N/A			0.00%	N/A	Standard Road Forwards	N/A			0.00%	N/A	RMB FX Transactions		N/A		0.00%	N/A	USD Transactions		N/A		0.00%	N/A						
2024-09-30	14.1.4	Interest Rate Swaps	N/A			0.00%	N/A	Standard Road Forwards	N/A			0.00%	N/A	RMB FX Transactions		N/A		0.00%	N/A	USD Transactions		N/A		0.00%	N/A						
2024-09-30	15.1.1																														
2024-09-30	15.1.2																														
2024-09-30	15.2.1																														
2024-09-30	15.2.2																														
2024-09-30	15.2.3																														
2024-09-30	15.2.4																														
2024-09-30	15.2.5																														
2024-09-30	15.2.6																														
2024-09-30	15.2.7																														

ReportDate	Reference	DisclosureTitle	DisclosureDescription	DataType	ReportLevel	ReportLevelIdentifier	Currency	CPY.LoA1	Description1	Value	Comment1	ReportLevelIdentifier	Currency2	CPY.LoA2	Description2	Value	Comment2
2024-09-30	15.1.1	General business risks: Income breakdown	Percentage of total income that comes from fees related to the provision of clearing services	Numeric 2dp, %	CP	SHX		N/A		N/A	N/A						
2024-09-30	15.1.2	General business risks: Income breakdown	Percentage of total income that comes from the reinvestment of assets provided by clearing participants	Numeric 2dp, %	CP	SHX		N/A		N/A	N/A						
2024-09-30	16.1.1	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	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	Numeric 2dp, Currency	CP	SHX	CNY	N/A		16554728189.54	N/A	SHX	USD	N/A		1202219961.28	N/A
2024-09-30	16.1.2	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	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	Numeric 2dp, Currency	CP	SHX	CNY	N/A		3824110000.00	N/A						
2024-09-30	16.2.1	How total cash received from participants (DE.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including through reverse repo)	Numeric 2dp, %	CP	SHX		N/A		100.00%	N/A						
2024-09-30	16.2.2	How total cash received from participants (DE.1) is held/deposited/invested, including:	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, %	CP	SHX		N/A		0.00%	N/A						
2024-09-30	16.2.3	How total cash received from participants (DE.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including through reverse repo), as cash deposits at other central banks	Numeric 2dp, %	CP	SHX		N/A		0.00%	N/A						
2024-09-30	16.2.4	How total cash received from participants (DE.1) is held/deposited/invested, including:	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, %	CP	SHX		N/A		0.00%	N/A						
2024-09-30	16.2.5	How total cash received from participants (DE.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including through reverse repo), as cash deposits at commercial banks (Unsecured)	Numeric 2dp, %	CP	SHX		N/A		100.00%	N/A						
2024-09-30	16.2.6	How total cash received from participants (DE.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including through reverse repo), in money market funds	Numeric 2dp, %	CP	SHX		N/A		0.00%	N/A						
2024-09-30	16.2.7	How total cash received from participants (DE.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including through reverse repo), in other forms	Numeric 2dp, %	CP	SHX		N/A		0.00%	N/A						
2024-09-30	16.2.8	How total cash received from participants (DE.1) is held/deposited/invested, including:	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 CNY. Specify local currency in comments	Numeric 2dp, %	CP	SHX		N/A	Percentage_CNY	76.48%	N/A						
2024-09-30	16.2.8	How total cash received from participants (DE.1) is held/deposited/invested, including:	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 CNY. Specify local currency in comments	Numeric 2dp, %	CP	SHX		N/A	Percentage_USD	23.50%	N/A						

ReportDate	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0
2014-09-30	15.1.1																													
2014-09-30	15.1.2																													
2014-09-30	16.1.1																													
2014-09-30	16.1.2																													
2014-09-30	16.2.1																													
2014-09-30	16.2.2																													
2014-09-30	16.2.3																													
2014-09-30	16.2.4																													
2014-09-30	16.2.5																													
2014-09-30	16.2.6																													
2014-09-30	16.2.7																													
2014-09-30	16.2.8																													
2014-09-30	16.2.8																													

ReportDate	Reference	DisclosureTitle	DisclosureDescription	DataType	ReportLevel1	ReportLevelDetail1	Currency1	CPI-Index1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	CPI-Index2	Description2	Value2	Comment2
2014-09-30	16.2.9	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including through reverse repo), weighted average, of these cash deposits (including reverse repo) and money market funds	Numeric 2dp, %	CP	SDH		N/A		263.42	N/A						
2014-09-30	16.2.10	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash invested in securities: Domestic sovereign government bonds	Numeric 2dp, %	CP	SDH		N/A		0.00%	N/A						
2014-09-30	16.2.11	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash invested in securities: Other sovereign government bonds	Numeric 2dp, %	CP	SDH		N/A		0.00%	N/A						
2014-09-30	16.2.12	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash invested in securities: Agency Bonds	Numeric 2dp, %	CP	SDH		N/A		0.00%	N/A						
2014-09-30	16.2.13	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash invested in securities: State/Municipal bonds	Numeric 2dp, %	CP	SDH		N/A		0.00%	N/A						
2014-09-30	16.2.14	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash invested in securities: Other instruments	Numeric 2dp, %	CP	SDH		N/A		0.00%	N/A						
2014-09-30	16.2.15	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash invested in securities: percentage split by currency of these securities; Specify local currency in comments.	Numeric 2dp, %	CP	SDH		N/A	Percentage_CNY	0.00%	N/A						
2014-09-30	16.2.16	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash invested in securities: percentage split by currency of these securities; Specify local currency in comments.	Numeric 2dp, %	CP	SDH		N/A	Percentage_USD	0.00%	N/A						
2014-09-30	16.2.16	How total cash received from participants (US \$) is held/deposited/invested, including:	Weighted average, weighted by securities	Numeric 2dp	CP	SDH		N/A		N/A	N/A						
2014-09-30	16.2.17	How total cash received from participants (US \$) is held/deposited/invested, including:	Provide an estimate of the risk on the investment portfolio (including credit risk and commercial risk deposits) (one day, one day, or equivalent)	Text	CP	SDH		N/A		N/A	N/A						
2014-09-30	16.2.18	How total cash received from participants (US \$) is held/deposited/invested, including:	State if the CP investment policy sets a limit on the proportion of the investment may be allocated to a single counterparty, and the size of that limit.	Text	CP	SDH		N/A		N/A	N/A						
2014-09-30	16.2.19	How total cash received from participants (US \$) is held/deposited/invested, including:	State the number of times over the previous period in which this limit has been exceeded.	Numeric 2dp	CP	SDH		N/A		N/A	N/A						
2014-09-30	16.2.20	How total cash received from participants (US \$) is held/deposited/invested, including:	Percentage of total participant cash held as securities.	Numeric 2dp, %	CP	SDH		N/A		0.00%	N/A						
2014-09-30	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (initial margin)	Numeric 2dp, Currency	CP	SDH	CNY	N/A		N/A	N/A						
2014-09-30	16.3.2	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (initial margin)	Numeric 2dp, Currency	CP	SDH	CNY	N/A		N/A	N/A						
2014-09-30	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CP where allowed: initial margin; over the following metrics: Overnight/one day, one day and up to one month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CP	SDH	CNY	N/A	10_14	N/A	N/A						
2014-09-30	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CP where allowed: initial margin; over the following metrics: Overnight/one day, one day and up to one month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CP	SDH	CNY	N/A	18_17	N/A	N/A						
2014-09-30	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CP where allowed: initial margin; over the following metrics: Overnight/one day, one day and up to one month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CP	SDH	CNY	N/A	18_18	N/A	N/A						

ReportDate	ReportLevelIdentifier1	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier1	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier6	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier7	Currency7	COFLink7	Description7	Value7	Comment7
2014-09-30	16.2.9																							
2014-09-30	16.2.10																							
2014-09-30	16.2.11																							
2014-09-30	16.2.12																							
2014-09-30	16.2.13																							
2014-09-30	16.2.14																							
2014-09-30	16.2.15																							
2014-09-30	16.2.16																							
2014-09-30	16.2.17																							
2014-09-30	16.2.18																							
2014-09-30	16.2.19																							
2014-09-30	16.2.20																							
2014-09-30	16.3.1																							
2014-09-30	16.3.2																							
2014-09-30	16.3.3																							
2014-09-30	16.3.3																							
2014-09-30	16.3.3																							

ReportDate	Reference	DimensionTitle	MeasureDefinition	DataType	ReportLevel1	ReportLevelIdent1	Currency1	CPI_Lin1	Description1	Value1	Comment1	ReportLevelIdent1_Flags	Currency2	CPI_Lin2	Description2	Value2	Comment2
2024-09-30	16.1.3	Redepthecation of participant assets (ie non-cash)	Redepthecation of participant assets (ie non-cash) by the CIP where allocated. Initial margin, over the following metrics: Overnight/one day: one day and up to one week; One month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CIP	0000	CNY	N/A	17_27	N/A	N/A						
2024-09-30	16.1.3	Redepthecation of participant assets (ie non-cash)	Redepthecation of participant assets (ie non-cash) by the CIP where allocated. Initial margin, over the following metrics: Overnight/one day: one day and up to one week; One month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CIP	0000	CNY	N/A	27+	N/A	N/A						
2024-09-30	16.1.3	Redepthecation of participant assets (ie non-cash)	Redepthecation of participant assets (ie non-cash) by the CIP where allocated. Initial margin, over the following metrics: Overnight/one day: one day and up to one week; One month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CIP	0000	CNY	N/A	08_10	N/A	N/A						
2024-09-30	16.1.4	Redepthecation of participant assets (ie non-cash)	Redepthecation of participant assets (ie non-cash) default fund, over the following metrics: Overnight/one day: one day and up to one week; One month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CIP	0000	CNY	N/A	10_18	N/A	N/A						
2024-09-30	16.1.4	Redepthecation of participant assets (ie non-cash)	Redepthecation of participant assets (ie non-cash) default fund, over the following metrics: Overnight/one day: one day and up to one week; One month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CIP	0000	CNY	N/A	18_17	N/A	N/A						
2024-09-30	16.1.4	Redepthecation of participant assets (ie non-cash)	Redepthecation of participant assets (ie non-cash) default fund, over the following metrics: Overnight/one day: one day and up to one week; One month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CIP	0000	CNY	N/A	18_18	N/A	N/A						
2024-09-30	16.1.4	Redepthecation of participant assets (ie non-cash)	Redepthecation of participant assets (ie non-cash) default fund, over the following metrics: Overnight/one day: one day and up to one week; One month; One month and up to one year; One year and up to two years; Over two years	Numeric 2dp, Currency	CIP	0000	CNY	N/A	17_27	N/A	N/A						

ReportDate	Reference	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0
2014-09-30	16.3.3																														
2014-09-30	16.3.3																														
2014-09-30	16.3.3																														
2014-09-30	16.3.4																														
2014-09-30	16.3.4																														
2014-09-30	16.3.4																														
2014-09-30	16.3.4																														
2014-09-30	16.3.4																														

ReportDate	Reference	DisclosureTitle	DisclosureDescription	DataType	ReportLevel1	ReportLevelIdentified	Currency1	COP.Led1	Description1	Value1	Comment1	ReportLevelIdentified	Currency2	COP.Led2	Description2	Value2	Comment2
2024-09-30	16.1.4	Reputation of participant assets (ie non-risk)	Reputation of participant assets (ie non-risk) default fund over the following metrics: Overnight one day, one day and up to one week, the week and up to one month, the month and up to one year, the year and up to ten years, Over two years	Numeric 3dp, Currency	CP	SDR	CP	N/A	27+	N/A	N/A						N/A
2024-09-30	16.1.4	Reputation of participant assets (ie non-risk)	Reputation of participant assets (ie non-risk) default fund over the following metrics: Overnight/one day, one day and up to one week, the week and up to one month, the month and up to one year, the year and up to ten years, Over two years	Numeric 3dp, Currency	CP	SDR	CP	N/A	08.10	N/A	N/A						N/A
2024-09-30	17.1.1	Operational availability Test for the core system(s) involved in clearing (whether or not subordinated) over specified period for the system (e.g. 99.99% over a twelve-month period)	Operational availability Test for the core system(s) involved in clearing (whether or not subordinated) over specified period for the system (e.g. 99.99% over a twelve-month period)	Numeric 3dp, %	CP	SDR		N/A		99.9% over a twelve-month period	N/A						N/A
2024-09-30	17.2.1	Actual availability of the core system(s) over the previous twelve month period	Actual availability of the core system(s) over the previous twelve month period	Numeric 3dp, %	CP	SDR		N/A		100.00%	N/A						N/A
2024-09-30	17.3.1	Total number of failures	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period. ITC Time Fromset - Duration: 00:00:35	ITC Time Fromset - Duration: 00:00:35	CP	SDR		N/A	Durations/Failure	00:00:00	N/A						N/A
2024-09-30	17.4.1	Recovery time Recovery time (in minutes) in a within the hour(s)	Recovery time (in minutes) in a within the hour(s)	Test	CP	SDR		N/A		Within 2 hour(s)	N/A						N/A
2024-09-30	18.1.1.1	Number of clearing numbers, by clearing number	Number of general clearing numbers	Numeric 3dp	CP	SDR		N/A		13	N/A						N/A
2024-09-30	18.1.1.2	Number of clearing numbers, by clearing number	Number of direct clearing numbers	Numeric 3dp	CP	SDR		N/A		85	N/A						N/A
2024-09-30	18.1.1.3	Number of clearing numbers, by clearing number	Number of others category (Over the 10 categories)	Numeric 3dp	CP	SDR		N/A		0	N/A						N/A
2024-09-30	18.1.2.1	Number of clearing numbers, by clearing number	Number of central bank participants	Numeric 3dp	CP	SDR		N/A		0	N/A						N/A
2024-09-30	18.1.2.2	Number of clearing numbers, by clearing number	Number of CCP participants	Numeric 3dp	CP	SDR		N/A		0	N/A						N/A
2024-09-30	18.1.2.3	Number of clearing numbers, by clearing number	Number of bank participants	Numeric 3dp	CP	SDR		N/A		71	N/A						N/A
2024-09-30	18.1.2.4	Number of clearing numbers, by clearing number	Number of other participants (Over the 10 categories)	Numeric 3dp	CP	SDR		N/A		27	security component: 25finance component: 2						
2024-09-30	18.1.3.1	Number of clearing numbers, by clearing number	Number of domestic participants	Numeric 3dp	CP	SDR		N/A		96	N/A						N/A
2024-09-30	18.1.3.2	Number of clearing numbers, by clearing number	Number of foreign participants	Numeric 3dp	CP	SDR		N/A		2	N/A						N/A

ReportDate	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0	ReportLevelIdentifier	Currency0	COFLink0	Description0	Value0	Comment0
2014-09-30					16.3.4																									
2014-09-30					16.3.4																									
2014-09-30					17.1.1																									
2014-09-30					17.2.1																									
2014-09-30					17.3.1																									
2014-09-30					17.4.1																									
2014-09-30					18.1.1.1																									
2014-09-30					18.1.1.2																									
2014-09-30					18.1.1.3																									
2014-09-30					18.1.2.1																									
2014-09-30					18.1.2.2																									
2014-09-30					18.1.2.3																									
2014-09-30					18.1.2.4																									
2014-09-30					18.1.3.1																									
2014-09-30					18.1.3.2																									

Report Date	Reference	Dimension/Title	Measure/Description	Data Type	Report Level	Report Level Identifier	Currency	CPI Link	Description	Value	Comment	Report Level Identifier	Currency	CPI Link	Description	Value	Comment
2024-09-30	18.2.1	Open Position Concentration	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	Numeric 2dp, %	Defaulted	Bonds		N/A	Average3rdQuarter	N/A	N/A	Commodities		N/A	Average3rdQuarter	100.00%	N/A
2024-09-30	18.2.1	Open Position Concentration	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	Numeric 2dp, %	Defaulted	Bonds		N/A	Peak3rdQuarter	N/A	N/A	Commodities		N/A	Peak3rdQuarter	100.00%	N/A
2024-09-30	18.2.2	Open Position Concentration	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	Numeric 2dp, %	Defaulted	Bonds		N/A	Average3rdQuarter	46.47%	N/A	Commodities		N/A	Average3rdQuarter	N/A	N/A
2024-09-30	18.2.2	Open Position Concentration	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	Numeric 2dp, %	Defaulted	Bonds		N/A	Peak3rdQuarter	55.43%	N/A	Commodities		N/A	Peak3rdQuarter	N/A	N/A
2024-09-30	18.2.3	Open Position Concentration	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	Numeric 2dp, %	Defaulted	Bonds		N/A	Average3rdQuarter	67.00%	N/A	Commodities		N/A	Average3rdQuarter	N/A	N/A
2024-09-30	18.2.3	Open Position Concentration	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	Numeric 2dp, %	Defaulted	Bonds		N/A	Peak3rdQuarter	77.50%	N/A	Commodities		N/A	Peak3rdQuarter	N/A	N/A
2024-09-30	18.3.1	Initial Margin Concentration	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	Numeric 2dp, %	Defaulted	Bonds		N/A	Average3rdQuarter	N/A	N/A	Commodities		N/A	Average3rdQuarter	100.00%	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPLink6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPLink7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPLink8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPLink9	Description9	Value9	Comment9
2024-09-30	18.2.1	Interest Rate Swaps	N/A	N/A	AverageInQuarter	N/A	N/A	Standard Bond Forwards	N/A	N/A	AverageInQuarter	N/A	N/A	RRF FX Transactions	N/A	N/A	AverageInQuarter	N/A	N/A	ISD Transactions	N/A	N/A	AverageInQuarter	95.58%	N/A
2024-09-30	18.2.1	Interest Rate Swaps	N/A	N/A	PeakInQuarter	N/A	N/A	Standard Bond Forwards	N/A	N/A	PeakInQuarter	N/A	N/A	RRF FX Transactions	N/A	N/A	PeakInQuarter	N/A	N/A	ISD Transactions	N/A	N/A	PeakInQuarter	92.09%	N/A
2024-09-30	18.2.2	Interest Rate Swaps	N/A	N/A	AverageInQuarter	44.09%	N/A	Standard Bond Forwards	N/A	N/A	AverageInQuarter	73.07%	N/A	RRF FX Transactions	N/A	N/A	AverageInQuarter	62.19%	N/A	ISD Transactions	N/A	N/A	AverageInQuarter	N/A	N/A
2024-09-30	18.2.2	Interest Rate Swaps	N/A	N/A	PeakInQuarter	44.52%	N/A	Standard Bond Forwards	N/A	N/A	PeakInQuarter	88.99%	N/A	RRF FX Transactions	N/A	N/A	PeakInQuarter	61.14%	N/A	ISD Transactions	N/A	N/A	PeakInQuarter	N/A	N/A
2024-09-30	18.2.3	Interest Rate Swaps	N/A	N/A	AverageInQuarter	61.72%	N/A	Standard Bond Forwards	N/A	N/A	AverageInQuarter	95.96%	N/A	RRF FX Transactions	N/A	N/A	AverageInQuarter	64.61%	N/A	ISD Transactions	N/A	N/A	AverageInQuarter	N/A	N/A
2024-09-30	18.2.3	Interest Rate Swaps	N/A	N/A	PeakInQuarter	62.03%	N/A	Standard Bond Forwards	N/A	N/A	PeakInQuarter	100.00%	N/A	RRF FX Transactions	N/A	N/A	PeakInQuarter	65.59%	N/A	ISD Transactions	N/A	N/A	PeakInQuarter	N/A	N/A
2024-09-30	18.3.1	Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Standard Bond Forwards	N/A	N/A	AverageInQuarter	N/A	N/A	RRF FX Transactions	N/A	N/A	AverageInQuarter	N/A	N/A	ISD Transactions	N/A	N/A	AverageInQuarter	73.90%	N/A

Report Date	Reference	Dimension/Title	Measure/Description	Data Type	Report Level	Report Level Description	Currency	CPI Link	Description	Value	Comment	Report Level Description	Currency	CPI Link	Description	Value	Comment
2024-09-30	18.3.1	Initial Margin Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin provided by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Numeric 2dp, %	DefaultFund	Bonds		N/A	PeakInQuarter	N/A	N/A	Commodities		N/A	PeakInQuarter	100.00%	N/A
2024-09-30	18.3.2	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin provided by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Numeric 2dp, %	DefaultFund	Bonds		N/A	AverageInQuarter	27.50%	N/A	Commodities		N/A	AverageInQuarter	N/A	N/A
2024-09-30	18.3.2	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin provided by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Numeric 2dp, %	DefaultFund	Bonds		N/A	PeakInQuarter	61.80%	N/A	Commodities		N/A	PeakInQuarter	N/A	N/A
2024-09-30	18.3.3	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin provided by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Numeric 2dp, %	DefaultFund	Bonds		N/A	AverageInQuarter	31.10%	N/A	Commodities		N/A	AverageInQuarter	N/A	N/A
2024-09-30	18.3.3	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin provided by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	Numeric 2dp, %	DefaultFund	Bonds		N/A	PeakInQuarter	56.10%	N/A	Commodities		N/A	PeakInQuarter	N/A	N/A
2024-09-30	18.4.1	Segregated Default Fund Concentration	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, %	DefaultFund	Bonds		N/A		N/A	N/A	Commodities		N/A		47.42%	N/A
2024-09-30	18.4.2	Segregated Default Fund Concentration	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, %	DefaultFund	Bonds		N/A		29.00%	N/A	Commodities		N/A		N/A	N/A
2024-09-30	18.4.3	Segregated Default Fund Concentration	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, %	DefaultFund	Bonds		N/A		65.50%	N/A	Commodities		N/A		N/A	N/A

ReportDate	Reference	ReportLevelIdentifier1	Currency1	COPIA1	Description1	Value1	Comment1	ReportLevelIdentifier2	Currency2	COPIA2	Description2	Value2	Comment2	ReportLevelIdentifier3	Currency3	COPIA3	Description3	Value3	Comment3	ReportLevelIdentifier4	Currency4	COPIA4	Description4	Value4	Comment4	ReportLevelIdentifier5	Currency5	COPIA5	Description5	Value5	Comment5
2024-09-30	18.3.1	Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Standard Bond Forwards	N/A	PeakQuarter	N/A	N/A	N/A	BBB FX Transactions	N/A	PeakQuarter	N/A	N/A	100 Transactions	N/A	PeakQuarter	85.08%	N/A								
2024-09-30	18.3.2	Interest Rate Swaps	N/A	AverageQuarter	63.24%	N/A	N/A	Standard Bond Forwards	N/A	AverageQuarter	63.03%	N/A	N/A	BBB FX Transactions	N/A	AverageQuarter	63.89%	N/A	100 Transactions	N/A	AverageQuarter	N/A	N/A	N/A	N/A						
2024-09-30	18.3.2	Interest Rate Swaps	N/A	PeakQuarter	64.03%	N/A	N/A	Standard Bond Forwards	N/A	PeakQuarter	65.90%	N/A	N/A	BBB FX Transactions	N/A	PeakQuarter	65.64%	N/A	100 Transactions	N/A	PeakQuarter	N/A	N/A	N/A	N/A						
2024-09-30	18.3.3	Interest Rate Swaps	N/A	AverageQuarter	76.53%	N/A	N/A	Standard Bond Forwards	N/A	AverageQuarter	69.10%	N/A	N/A	BBB FX Transactions	N/A	AverageQuarter	77.04%	N/A	100 Transactions	N/A	AverageQuarter	N/A	N/A	N/A	N/A						
2024-09-30	18.3.3	Interest Rate Swaps	N/A	PeakQuarter	76.83%	N/A	N/A	Standard Bond Forwards	N/A	PeakQuarter	73.63%	N/A	N/A	BBB FX Transactions	N/A	PeakQuarter	76.70%	N/A	100 Transactions	N/A	PeakQuarter	N/A	N/A	N/A	N/A						
2024-09-30	18.4.1	Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Standard Bond Forwards	N/A	N/A	N/A	N/A	N/A	BBB FX Transactions	N/A	N/A	N/A	N/A	100 Transactions	N/A	N/A	88.84%	N/A								
2024-09-30	18.4.2	Interest Rate Swaps	N/A		71.92%	N/A	N/A	Standard Bond Forwards	N/A		64.51%	N/A	N/A	BBB FX Transactions	N/A		65.98%	N/A	100 Transactions	N/A		N/A	N/A	N/A	N/A						
2024-09-30	18.4.3	Interest Rate Swaps	N/A		64.28%	N/A	N/A	Standard Bond Forwards	N/A		60.17%	N/A	N/A	BBB FX Transactions	N/A		61.57%	N/A	100 Transactions	N/A		N/A	N/A	N/A	N/A						

ReportDate	Reference	DisclosureTitle	DisclosureDescription	DataType	ReportLevel1	ReportLevelDetail	Currency1	COPLink1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	COPLink2	Description2	Value2	Comment2
2014-09-30	18.1.1	Fixed participation arrangements, measures of concentration of client clearing	Number of clients (if known)	Numeric 3dp, %	CP	SEI		N/A		963	N/A						
	2014-09-30	18.1.2	Fixed participation arrangements, measures of concentration of client clearing	Number of direct members that clear for clients	Numeric 3dp	CP	SEI		N/A	13	N/A						
2014-09-30	18.1.3.1	Fixed participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if COP has 10+ clearing members) - Peak	Numeric 3dp, %	DefaultPnd	SEds		N/A		100.0%	N/A	Comedities		N/A		100.0%	N/A
2014-09-30	18.1.3.2	Fixed participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if COP has 10+ clearing members) - Average	Numeric 3dp, %	DefaultPnd	SEds		N/A		100.0%	N/A	Comedities		N/A		100.0%	N/A
2014-09-30	18.1.4.1	Fixed participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if COP has 20+ clearing members) - Peak	Numeric 3dp, %	DefaultPnd	SEds		N/A		100.0%	N/A	Comedities		N/A		N/A	N/A
2014-09-30	18.1.4.2	Fixed participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if COP has 20+ clearing members) - Average	Numeric 3dp, %	DefaultPnd	SEds		N/A		100.0%	N/A	Comedities		N/A		N/A	N/A
2014-09-30	20.1.1	FX Links, Value of Trades	Value of trades cleared through each link - as a share of total trade volume (total notional volume cleared)	Numeric 3dp, %	CP	SEI		N/A		—	N/A						
2014-09-30	20.2.1	FX Links, Initial Margin or equivalent Financial resources provided	Initial margin or equivalent financial resources provided to each linked COP to cover the potential future exposure of the linked COP on contracts cleared across link	Numeric 3dp, Currency	CP	SEI		N/A		—	N/A						
2014-09-30	20.3.1	FX Links, Initial Margin or equivalent Financial resources collected	Initial margin or equivalent financial resources collected from each linked COP to cover potential future exposure (netted to the linked COP on contracts cleared across link (at market value and post haircut))	Numeric 3dp, Currency	CP	SEI		N/A		—	N/A						
2014-09-30	20.4.1.1	FX Links, Results of Back-testing coverage	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked COP fell below the actual market-to-market exposure to that linked COP based on daily back testing results; Intuitive or Confident or None = 0-9	Numeric 3dp	CP	SEI		N/A		—	N/A						
2014-09-30	20.4.1.2	FX Links, Results of Back-testing coverage	Back-testing results frequency - state if measured intraday/continuous/once a day	Text	CP	SEI		N/A		—	N/A						
2014-09-30	20.4.1.3	FX Links, Results of Back-testing coverage	If 20.4.1.2 is "once a day" then the time of day measure is taken, otherwise blank	Text	CP	SEI		N/A		—	N/A						
2014-09-30	20.4.2	FX Links, Results of Back-testing coverage	Number of observations (i.e. number of months multiplied by number of days covered in the back test); Intuitive or Confident or None = 0-9	Numeric 3dp	CP	SEI		N/A		—	N/A						
2014-09-30	20.4.3	FX Links, Results of Back-testing coverage	Adjusted coverage level	Numeric 3dp, %	CP	SEI		N/A		—	N/A						

ReportDate	Reference	ReportLevelIdentifier	Currency	COPIab	Description	Value	Comment	ReportLevelIdentifier	Currency	COPIab	Description	Value	Comment	ReportLevelIdentifier	Currency	COPIab	Description	Value	Comment	ReportLevelIdentifier	Currency	COPIab	Description	Value	Comment	ReportLevelIdentifier	Currency	COPIab	Description	Value	Comment			
2024-09-30	18.1.1																																	
2024-09-30	18.1.2																																	
2024-09-30	18.1.3.1	Interest Rate Swaps	N/A		100.00%	N/A	Standard Bond Forwards	N/A		100.00%	N/A	IBF FX Transactions		N/A		100.00%	N/A	100 Transactions		N/A		100.00%	N/A											
2024-09-30	18.1.3.2	Interest Rate Swaps	N/A		94.32%	N/A	Standard Bond Forwards	N/A		100.00%	N/A	IBF FX Transactions		N/A		100.00%	N/A	100 Transactions		N/A		100.00%	N/A											
2024-09-30	18.1.4.1	Interest Rate Swaps	N/A		100.00%	N/A	Standard Bond Forwards	N/A		100.00%	N/A	IBF FX Transactions		N/A		100.00%	N/A	100 Transactions		N/A		N/A	N/A											
2024-09-30	18.1.4.2	Interest Rate Swaps	N/A		100.00%	N/A	Standard Bond Forwards	N/A		100.00%	N/A	IBF FX Transactions		N/A		100.00%	N/A	100 Transactions		N/A		N/A	N/A											
2024-09-30	20.1.1																																	
2024-09-30	20.2.1																																	
2024-09-30	20.3.1																																	
2024-09-30	20.4.1.1																																	
2024-09-30	20.4.1.2																																	
2024-09-30	20.4.1.3																																	
2024-09-30	20.4.2																																	
2024-09-30	20.4.3																																	

ReportDate	Reference	DisclosureTitle	DisclosureDescription	DataType	ReportLevel1	ReportLevelDetail	Currency1	COP.Lo1	Description1	Value1	Comment1	ReportLevelDetail1	Currency2	COP.Lo2	Description2	Value2	Comment2
2024-09-30	20.5.1.1	PRI Links, Additional pre-funded Financial resources provided to	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 Shp, Currency	CCP	SHX		N/A		—	N/A						
2024-09-30	20.5.1.2	PRI Links, Additional pre-funded Financial resources provided to	Whether part of, additional to, or separate from the included default fund	Text	CCP	SHX		N/A		—	N/A						
2024-09-30	20.6.1.1	PRI Links, Additional pre-funded Financial resources collected from	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 Shp, Currency	CCP	SHX		N/A		—	N/A						
2024-09-30	20.6.1.2	PRI Links, Additional pre-funded Financial resources collected from	Whether part of, additional to, or separate from the included default fund	Text	CCP	SHX		N/A		—	N/A						
2024-09-30	20.7.1	PRI Links, Cross Margining	Value of trades subject to cross margining, by clearing service, as a percentage of total trade volume/total settlement value/total cleared	Numeric Shp, %	CCP	SHX		N/A		—	N/A						
2024-09-30	20.7.2	PRI Links, Cross Margining	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 Shp, %	CCP	SHX		N/A		—	N/A						
2024-09-30	23.1.1	Disclosure of rules, key procedures, and market data, Average Daily Volume	Average Daily Volume by Asset Class, Instrument, CTP and Over-the-Counter(OTC) or Exchange Traded (ETD)	Numeric Shp	Clearing Service	Bonds		N/A	OTC	73	N/A	Commodity		N/A	OTC	2	N/A
2024-09-30	23.1.2	Disclosure of rules, key procedures, and market data, Average Daily Volume	Average Notional Value of trades cleared by Asset Class, CTP and Over-the-Counter(OTC) or Exchange Traded (ETD)	Numeric Shp, Currency	Clearing Service	Bonds	CNY	N/A	OTC	51601811899.60	N/A	Commodity	CNY	N/A	OTC	51239141.82	N/A
2024-09-30	23.2.1	Disclosure of rules, key procedures, and market data, Non-Net Settled	Gross notional outstanding (or at settlement value of settled but not yet settled transactions by Asset Class, Instrument, CTP and Over-the-Counter(OTC) or Exchange Traded (ETD)	Numeric Shp, Currency	Clearing Service	Bonds	CNY	N/A	OTC	5400500000.00	N/A	Commodity	CNY	N/A	OTC	0.00	N/A
2024-09-30	23.2.2	Disclosure of rules, key procedures, and market data, Average Daily Volume	Refines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Text	Clearing Service	Bonds		N/A	OTC	Bonds	N/A	Commodity		N/A	OTC	Commodity	N/A
2024-09-30	23.2.3	Disclosure of rules, key procedures, and market data, Average Daily Volume	Refines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Text	Clearing Service	Bonds		N/A	OTC	Bonds	N/A	Commodity		N/A	OTC	Commodity	N/A
2024-09-30	23.2.4	Disclosure of rules, key procedures, and market data, Average Daily Volume	Refines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Text	Clearing Service	Bonds		N/A	OTC	N/A	N/A	Commodity		N/A	OTC	N/A	N/A
2024-09-30	23.3.1	Disclosure of rules, key procedures, and market data, Execution Facility	Average daily volume submitted by Execution Facility or matching/confir mation venue	Numeric Shp	Clearing Service	Bonds		N/A	ExecutionVenue	73.00	N/A	Commodity		N/A	ExecutionVenue	2.00	N/A
2024-09-30	23.3.2	Disclosure of rules, key procedures, and market data, Execution Facility	Notional notional value submitted by Execution Facility or matching/confir mation venue	Numeric Shp, Currency	Clearing Service	Bonds	CNY	N/A	ExecutionVenue	51601811899.60	N/A	Commodity	CNY	N/A	ExecutionVenue	51239141.82	N/A

ReportDate	Reference	ReportLevelIdentifier6	Currency6	COPIak6	Description6	Value6	Comment6	ReportLevelIdentifier7	Currency7	COPIak7	Description7	Value7	Comment7	ReportLevelIdentifier8	Currency8	COPIak8	Description8	Value8	Comment8	ReportLevelIdentifier9	Currency9	COPIak9	Description9	Value9	Comment9
2014-09-30	20.5.1.1																								
2014-09-30	20.5.1.2																								
2014-09-30	20.6.1.1																								
2014-09-30	20.6.1.2																								
2014-09-30	20.7.1																								
2014-09-30	20.7.2																								
2014-09-30	21.1.1	Interest Rate Swaps		N/A	OTC	1293		Standard Bond Forwards		N/A	OTC	20		RMB FX Transactions		N/A	OTC	14318		USD Transactions		N/A	OTC	800	
2014-09-30	21.1.2	Interest Rate Swaps	CNY	N/A	OTC	118977056060.61		Standard Bond Forwards	CNY	N/A	OTC	677272727.27		RMB FX Transactions	CNY	N/A	OTC	967966436304.14		USD Transactions	USD	N/A	OTC	9191215307.08	
2014-09-30	21.2.1	Interest Rate Swaps	CNY	N/A	OTC	11136648500000.00		Standard Bond Forwards	CNY	N/A	OTC	291000000.00		RMB FX Transactions	CNY	N/A	OTC	20285762020975.90		USD Transactions	USD	N/A	OTC	61614346429.87	
2014-09-30	21.2.2	Interest Rate Swaps		N/A	OTC	Interest Rate Swaps		Standard Bond Forwards		N/A	OTC	Standard Bond Forwards		RMB FX Transactions		N/A	OTC	RMB FX Transactions		USD Transactions		N/A	OTC	USD Transactions	
2014-09-30	21.2.3	Interest Rate Swaps		N/A	OTC	Interest Rate Swaps		Standard Bond Forwards		N/A	OTC	Standard Bond Forwards		RMB FX Transactions		N/A	OTC	RMB FX Transactions		USD Transactions		N/A	OTC	USD Transactions	
2014-09-30	21.2.4	Interest Rate Swaps		N/A	OTC	N/A		Standard Bond Forwards		N/A	OTC	N/A		RMB FX Transactions		N/A	OTC	N/A		USD Transactions		N/A	OTC	N/A	
2014-09-30	21.3.1	Interest Rate Swaps		N/A	Execut Ineffame	1293.00		Standard Bond Forwards		N/A	Execut Ineffame	20.00		RMB FX Transactions		N/A	Execut Ineffame	14318.00		USD Transactions		N/A	Execut Ineffame	800.00	
2014-09-30	21.3.2	Interest Rate Swaps	CNY	N/A	Execut Ineffame	118977056060.61		Standard Bond Forwards	CNY	N/A	Execut Ineffame	677272727.27		RMB FX Transactions	CNY	N/A	Execut Ineffame	967966436304.14		USD Transactions	USD	N/A	Execut Ineffame	9191215307.08	

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	4.1.1	4.1.2	4.1.3	4.1.4	4.1.5	4.1.6	4.1.7	4.1.8	4.1.9	4.1.10
2024-09-30	Clearing Service	Bonds	CNY										
2024-09-30	Clearing Service	Commodities	CNY										
2024-09-30	Clearing Service	Interest Rate Swaps	CNY										
2024-09-30	Clearing Service	Standard Bond Forwards	CNY										
2024-09-30	Clearing Service	RMB FX Transactions	USD										
2024-09-30	Clearing Service	G10 Transactions	USD										
2024-09-30	Default Fund	Bonds	CNY				58,990,000.00	58,990,000.00	0.00	0.00	58,990,000.00		0
2024-09-30	Default Fund	Commodities	CNY				6,300,000.00	6,300,000.00	0.00	0.00	6,300,000.00		0
2024-09-30	Default Fund	Interest Rate Swaps	CNY				3,478,500,000.00	3,478,500,000.00	0.00	0.00	3,478,500,000.00		0
2024-09-30	Default Fund	Standard Bond Forwards	CNY				27,280,000.00	27,280,000.00	0.00	0.00	27,280,000.00		0
2024-09-30	Default Fund	RMB FX Transactions	CNY				27,758,070,000.00	27,758,070,000.00	0.00	0.00	27,758,070,000.00		0
2024-09-30	Default Fund	G10 Transactions	CNY				4,895,010,000.00	4,895,010,000.00	0.00	0.00	4,895,010,000.00		0
2024-09-30	Default Fund	RMB FX Transactions	USD										
2024-09-30	Default Fund	G10 Transactions	USD										
2024-09-30	CCP	Shanghai Clearing House	CNY	200,000,000.00	0.00	1,800,000,000.00						While dealing with an event of default by clearing members, SHCH will not make changes to the non-defaulting clearing members' required contribution amount or contribution rate to the default fund. The amount and rate will be determined according to the standards set one business day before the initial participant default. Within any 90 or fewer calendar days, the ceiling of additional default fund contribution requirement will be the contribution set according to the standards mentioned above.	
2024-09-30	CCP	Shanghai Clearing House	USD										

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	4.2.1	4.4.1	4.4.2	4.4.4	4.4.8	5.1.1	5.2.1	5.3.1	5.3.2	5.3.3	5.3.4	6.3.1	6.4.1	6.4.2	6.4.3	6.4.4	6.4.5	6.4.6
2024-09-30	Clearing Service	Bonds	CNY												N/A	VAR/HS	2021-10-08	VAR/HS	2021/10/8	99.50%	N/A
2024-09-30	Clearing Service	Commodities	CNY												N/A	ES/HS	2020-07-13	ES/HS	2020/7/13	99.00%	N/A
2024-09-30	Clearing Service	Interest Rate Swaps	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2024-09-30	Clearing Service	Standard Bond Forwards	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2024-09-30	Clearing Service	RMB FX Transactions	USD												N/A	ES/HS	N/A	ES/HS	N/A	99.00%	N/A
2024-09-30	Clearing Service	G10 Transactions	USD												N/A	ES/HS	N/A	ES/HS	N/A	99.50%	N/A
2024-09-30	Default Fund	Bonds	CNY	0.00	Cover 2	3	0	0													
2024-09-30	Default Fund	Commodities	CNY	0.00	Cover 2	2	0	0													
2024-09-30	Default Fund	Interest Rate Swaps	CNY	12274518.46	Cover 2	10	0	0													
2024-09-30	Default Fund	Standard Bond Forwards	CNY	3147.10	Cover 2	2	0	0													
2024-09-30	Default Fund	RMB FX Transactions	CNY	247676875.71	Cover 2	5	0	0													
2024-09-30	Default Fund	G10 Transactions	CNY	2153173.41	Cover 2	5	0	0													
2024-09-30	Default Fund	RMB FX Transactions	USD																		
2024-09-30	Default Fund	G10 Transactions	USD																		
2024-09-30	CCP	Shanghai Clearing House	CNY						https://www.shclearing.com.cn/	Cash	99.50%	10 days	500	0							
2024-09-30	CCP	Shanghai Clearing House	USD																		

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	6.4.7	6.4.8	6.4.9	6.4.10	6.4.11	6.4.12	6.4.13	6.4.14	6.4.15	6.5.1.1	6.5.1.2	6.5.1.3	6.5.2	6.5.3	6.5.4	6.5.5
2024-09-30	Clearing Service	Bonds	CNY	500days	2021/10/8	N/A	N/A	3days	N/A	N/A	Annual	2024/8/8	0	One time per day	Day End	22250	100.00%	0.00	0.00
2024-09-30	Clearing Service	Commodities	CNY	250days/Full historical period	2020/7/13	N/A	N/A	2days	N/A	The calculation logic of combined margin is as follows: https://www.shclearing.com.cn/ffa/scgg/202007/t20200710_709841.html	Twice every week	https://www.shclearing.com.cn/cis/bzjyq/	0	One time per day	Day End	299	100.00%	0.00	0.00
2024-09-30	Clearing Service	Interest Rate Swaps	CNY	250days	N/A	N/A	N/A	10days	N/A	N/A	Annual	2024/8/8	0	One time per day	Day End	59000	100.00%	0.00	0.00
2024-09-30	Clearing Service	Standard Bond Forwards	CNY	250days	N/A	N/A	N/A	2days	N/A	N/A	Quarterly	https://www.shclearing.com.cn/cpyvw/fxgl/	2	One time per day	Day End	4632	99.96%	5,831,359.65	2,957,328.33
2024-09-30	Clearing Service	RMB FX Transactions	USD	500days	N/A	N/A	N/A	5days	N/A	N/A	Annual	2024/8/8	0	One time per day	Day End	22250	100.00%	0.00	0.00
2024-09-30	Clearing Service	G10 Transactions	USD	2500days	N/A	N/A	N/A	5days	N/A	N/A	Annual	2024/8/8	0	One time per day	Day End	9000	100.00%	0.00	0.00
2024-09-30	Default Fund	Bonds	CNY																
2024-09-30	Default Fund	Commodities	CNY																
2024-09-30	Default Fund	Interest Rate Swaps	CNY																
2024-09-30	Default Fund	Standard Bond Forwards	CNY																
2024-09-30	Default Fund	RMB FX Transactions	CNY																
2024-09-30	Default Fund	G10 Transactions	CNY																
2024-09-30	Default Fund	RMB FX Transactions	USD																
2024-09-30	Default Fund	G10 Transactions	USD																
2024-09-30	CCP	Shanghai Clearing House	CNY																
2024-09-30	CCP	Shanghai Clearing House	USD																

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	6.6.1	6.7.1	6.8.1	7.1.1	7.1.10	7.1.11	7.2.1	7.3.2	12.1.1	12.1.2	12.1.3	12.2.1	12.2.2	12.2.3	13.1.1
2024-09-30	Clearing Service	Bonds	CNY															
2024-09-30	Clearing Service	Commodities	CNY															
2024-09-30	Clearing Service	Interest Rate Swaps	CNY															
2024-09-30	Clearing Service	Standard Bond Forwards	CNY															
2024-09-30	Clearing Service	RMB FX Transactions	USD															
2024-09-30	Clearing Service	G10 Transactions	USD															
2024-09-30	Default Fund	Bonds	CNY			5,850,000.00						6.11%	0.00%	0.00%	0.45%	0.00%	0.00%	N/A
2024-09-30	Default Fund	Commodities	CNY			18,000.00						0.00%	0.00%	0.01%	0.00%	0.00%	0.01%	N/A
2024-09-30	Default Fund	Interest Rate Swaps	CNY			411,994,803.44						0.00%	0.00%	14.08%	0.00%	0.00%	7.97%	N/A
2024-09-30	Default Fund	Standard Bond Forwards	CNY			99,450,029.42						0.00%	0.00%	0.52%	0.00%	0.00%	0.24%	N/A
2024-09-30	Default Fund	RMB FX Transactions	CNY									0.00%	0.00%	79.05%	0.00%	0.00%	88.30%	N/A
2024-09-30	Default Fund	G10 Transactions	CNY									0.00%	0.00%	0.23%	0.00%	0.00%	3.02%	N/A
2024-09-30	Default Fund	RMB FX Transactions	USD			675,600,492.00												
2024-09-30	Default Fund	G10 Transactions	USD			218,189,388.00												
2024-09-30	CCP	Shanghai Clearing House	CNY	4,660,983,891.60	27,162,787,655.47		cover1	SHCH is researching the feasibility of obtaining liquidity from central bank.	The priority for allocating payment is based on the principle of "minimal number of affected participants", Rank the daily amount of receivables for all the participants concerned from the largest to the smallest.	0.00	0.00							
2024-09-30	CCP	Shanghai Clearing House	USD															

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	13.1.2	13.1.3.1	13.1.3.2	13.1.4	14.1.1	14.1.2	14.1.3	14.1.4	15.1.1	15.1.2	15.2.1	15.2.2	15.2.3	15.2.4	15.2.5
2024-09-30	Clearing Service	Bonds	CNY															
2024-09-30	Clearing Service	Commodities	CNY															
2024-09-30	Clearing Service	Interest Rate Swaps	CNY															
2024-09-30	Clearing Service	Standard Bond Forwards	CNY															
2024-09-30	Clearing Service	RMB FX Transactions	USD															
2024-09-30	Clearing Service	G10 Transactions	USD															
2024-09-30	Default Fund	Bonds	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2024-09-30	Default Fund	Commodities	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2024-09-30	Default Fund	Interest Rate Swaps	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2024-09-30	Default Fund	Standard Bond Forwards	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2024-09-30	Default Fund	RMB FX Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2024-09-30	Default Fund	G10 Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2024-09-30	Default Fund	RMB FX Transactions	USD															
2024-09-30	Default Fund	G10 Transactions	USD															
2024-09-30	CCP	Shanghai Clearing House	CNY									19251273535.44	951493974.26	5374216922.46	1905355312.60	2397089393.94	169160875495.45	149909601960.01
2024-09-30	CCP	Shanghai Clearing House	USD															

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	15.2.6	15.2.7	15.3.1	15.3.2	16.1.1	16.1.2	16.2.1	16.2.2	16.2.3	16.2.4	16.2.5	16.2.6	16.2.7	16.2.9	16.2.10	16.2.11	16.2.12	16.2.13
2024-09-30	Clearing Service	Bonds	CNY																		
2024-09-30	Clearing Service	Commodities	CNY																		
2024-09-30	Clearing Service	Interest Rate Swaps	CNY																		
2024-09-30	Clearing Service	Standard Bond Forwards	CNY																		
2024-09-30	Clearing Service	RMB FX Transactions	USD																		
2024-09-30	Clearing Service	G10 Transactions	USD																		
2024-09-30	Default Fund	Bonds	CNY																		
2024-09-30	Default Fund	Commodities	CNY																		
2024-09-30	Default Fund	Interest Rate Swaps	CNY																		
2024-09-30	Default Fund	Standard Bond Forwards	CNY																		
2024-09-30	Default Fund	RMB FX Transactions	CNY																		
2024-09-30	Default Fund	G10 Transactions	CNY																		
2024-09-30	Default Fund	RMB FX Transactions	USD																		
2024-09-30	Default Fund	G10 Transactions	USD																		
2024-09-30	CCP	Shanghai Clearing House	CNY	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.	N/A	N/A	N/A	165,534,728,189.54	36,224,150,000.00	100.00%	0.00%	0.00%	0.00%	100.00%	0.00%	0.00%	263.42	0.00%	0.00%	0.00%	0.00%
2024-09-30	CCP	Shanghai Clearing House	USD					3,202,219,965.28													

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	16.2.14	16.2.16	16.2.17	16.2.18	16.2.19	16.2.20	16.3.1	16.3.2
2024-09-30	Clearing Service	Bonds	CNY								
2024-09-30	Clearing Service	Commodities	CNY								
2024-09-30	Clearing Service	Interest Rate Swaps	CNY								
2024-09-30	Clearing Service	Standard Bond Forwards	CNY								
2024-09-30	Clearing Service	RMB FX Transactions	USD								
2024-09-30	Clearing Service	G10 Transactions	USD								
2024-09-30	Default Fund	Bonds	CNY								
2024-09-30	Default Fund	Commodities	CNY								
2024-09-30	Default Fund	Interest Rate Swaps	CNY								
2024-09-30	Default Fund	Standard Bond Forwards	CNY								
2024-09-30	Default Fund	RMB FX Transactions	CNY								
2024-09-30	Default Fund	G10 Transactions	CNY								
2024-09-30	Default Fund	RMB FX Transactions	USD								
2024-09-30	Default Fund	G10 Transactions	USD								
2024-09-30	CCP	Shanghai Clearing House	CNY	0.00%	N/A	N/A	N/A	N/A	0.00%	N/A	N/A
2024-09-30	CCP	Shanghai Clearing House	USD								

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	17.1.1	17.2.1	17.4.1	18.1.1.1	18.1.1.2	18.1.1.3	18.1.2.1	18.1.2.2	18.1.2.3	18.1.2.4	18.1.3.1	18.1.3.2	18.4.1	18.4.2	18.4.3	19.1.1	19.1.2	19.1.3.1	19.1.3.2	19.1.4.1	19.1.4.2
2024-09-30	Clearing Service	Bonds	CNY																					
2024-09-30	Clearing Service	Commodities	CNY																					
2024-09-30	Clearing Service	Interest Rate Swaps	CNY																					
2024-09-30	Clearing Service	Standard Bond Forwards	CNY																					
2024-09-30	Clearing Service	RMB FX Transactions	USD																					
2024-09-30	Clearing Service	G10 Transactions	USD																					
2024-09-30	Default Fund	Bonds	CNY													N/A	29.68%	45.55%			100.00%	100.00%	100.00%	100.00%
2024-09-30	Default Fund	Commodities	CNY													47.62%	N/A	N/A			100.00%	100.00%	N/A	N/A
2024-09-30	Default Fund	Interest Rate Swaps	CNY													N/A	71.92%	84.28%			100.00%	94.32%	100.00%	100.00%
2024-09-30	Default Fund	Standard Bond Forwards	CNY													N/A	54.51%	80.17%			100.00%	100.00%	100.00%	100.00%
2024-09-30	Default Fund	RMB FX Transactions	CNY													N/A	65.98%	81.57%			100.00%	100.00%	100.00%	100.00%
2024-09-30	Default Fund	G10 Transactions	CNY													88.84%	N/A	N/A			100.00%	100.00%	N/A	N/A
2024-09-30	Default Fund	RMB FX Transactions	USD																					
2024-09-30	Default Fund	G10 Transactions	USD																					
2024-09-30	CCP	Shanghai Clearing House	CNY	99.9% over a twelve- month period	100.00%	Within 2 hour(s)	13	85	0	0	0	71	27	96	2				963	13				
2024-09-30	CCP	Shanghai Clearing House	USD																					

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.3.1	4.3.2	4.3.3	4.3.4	4.3.5	4.3.6
2024-09-30	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	38,224,150,000.00	0.00	0.00
2024-09-30	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	38,224,150,000.00	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.3.7	4.3.8	4.3.9	4.3.10	4.3.11	4.3.12	4.3.13	4.3.14	4.3.15
2024-09-30	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	38224150000.00
2024-09-30	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	38224150000.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.4.3	4.4.6	4.4.7	4.4.10
2024-09-30	Default Fund	Bonds	PeakDayAmountInPast12Months	CNY	44,945,039.24	0.00	61,212,770.71	0.00
2024-09-30	Default Fund	Commodities	PeakDayAmountInPast12Months	CNY	846,873.26	0.00	1,693,746.52	0.00
2024-09-30	Default Fund	Interest Rate Swaps	PeakDayAmountInPast12Months	CNY	3,427,348,837.45	0.00	3,687,764,766.49	0.00
2024-09-30	Default Fund	Standard Bond Forwards	PeakDayAmountInPast12Months	CNY	15,976,600.11	0.00	24,683,791.22	0.00
2024-09-30	Default Fund	RMB FX Transactions	PeakDayAmountInPast12Months	USD	3,660,531,757.86	0.00	3,913,177,806.66	0.00
2024-09-30	Default Fund	G10 Transactions	PeakDayAmountInPast12Months	USD	480,263,442.19	0.00	576,816,088.94	0.00
2024-09-30	Default Fund	Bonds	MeanAverageOverPrevious12Months	CNY	5,035,433.45	0.00	5,922,225.13	0.00
2024-09-30	Default Fund	Commodities	MeanAverageOverPrevious12Months	CNY	7,259.57	0.00	10,759.04	0.00
2024-09-30	Default Fund	Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	2,495,937,226.04	0.00	2,999,440,164.91	0.00
2024-09-30	Default Fund	Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	2,106,105.23	0.00	2,533,868.94	0.00
2024-09-30	Default Fund	RMB FX Transactions	MeanAverageOverPrevious12Months	USD	1,715,951,333.10	0.00	1,928,744,153.22	0.00
2024-09-30	Default Fund	G10 Transactions	MeanAverageOverPrevious12Months	USD	279,327,075.04	0.00	355,644,697.09	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4. 4. 5	4. 4. 9
2024-09-30	Default Fund	Bonds	AmountExceeded	CNY	0. 00	0. 00
2024-09-30	Default Fund	Commodities	AmountExceeded	CNY	0. 00	0. 00
2024-09-30	Default Fund	Interest Rate Swaps	AmountExceeded	CNY	0. 00	0. 00
2024-09-30	Default Fund	Standard Bond Forwards	AmountExceeded	CNY	0. 00	0. 00
2024-09-30	Default Fund	RMB FX Transactions	AmountExceeded	USD	0. 00	0. 00
2024-09-30	Default Fund	G10 Transactions	AmountExceeded	USD	0. 00	0. 00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	6.1.1
2024-09-30	Default Fund	Bonds	House Net	CNY	872,060,200.00
2024-09-30	Default Fund	Bonds	Client Net	CNY	0.00
2024-09-30	Default Fund	Bonds	Client Gross	CNY	5,288,000.00
2024-09-30	Default Fund	Bonds	Total	CNY	877,348,200.00
2024-09-30	Default Fund	Commodities	House Net	CNY	0.00
2024-09-30	Default Fund	Commodities	Client Net	CNY	0.00
2024-09-30	Default Fund	Commodities	Client Gross	CNY	0.00
2024-09-30	Default Fund	Commodities	Total	CNY	0.00
2024-09-30	Default Fund	Interest Rate Swaps	House Net	CNY	18,445,393,318.53
2024-09-30	Default Fund	Interest Rate Swaps	House Net	CNY	0.00
2024-09-30	Default Fund	Interest Rate Swaps	Client Gross	CNY	8,353,013,821.35
2024-09-30	Default Fund	Interest Rate Swaps	Total	CNY	26,798,407,139.88
2024-09-30	Default Fund	Standard Bond Forwards	House Net	CNY	234,479,491.56
2024-09-30	Default Fund	Standard Bond Forwards	Client Net	CNY	0.00
2024-09-30	Default Fund	Standard Bond Forwards	Client Gross	CNY	80,995,000.00
2024-09-30	Default Fund	Standard Bond Forwards	Total	CNY	315,474,491.56
2024-09-30	Default Fund	RMB FX Transactions	House Net	USD	18,552,790,682.00
2024-09-30	Default Fund	RMB FX Transactions	Client Net	USD	0.00
2024-09-30	Default Fund	RMB FX Transactions	Client Gross	USD	305,208,173.00
2024-09-30	Default Fund	RMB FX Transactions	Total	USD	18,857,998,855.00
2024-09-30	Default Fund	G10 Transactions	House Net	USD	960,430,315.00
2024-09-30	Default Fund	G10 Transactions	Client Net	USD	0.00
2024-09-30	Default Fund	G10 Transactions	Client Gross	USD	30,825,093.00
2024-09-30	Default Fund	G10 Transactions	Total	USD	991,255,408.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	6.2.1	6.2.2	6.2.3	6.2.4	6.2.5	6.2.6	6.2.7
2024-09-30	Default Fund	Bonds	ClientIM PostHaircut	CNY	0.00	0.00	0.00	5,628,263.06	0.00	0.00	0.00
2024-09-30	Default Fund	Bonds	ClientIM PreHaircut	CNY	0.00	0.00	0.00	5,628,263.06	0.00	0.00	0.00
2024-09-30	Default Fund	Bonds	HouseIM PostHaircut	CNY	0.00	0.00	0.00	1,264,400,497.60	0.00	0.00	0.00
2024-09-30	Default Fund	Bonds	HouseIM PreHaircut	CNY	0.00	0.00	0.00	1,264,400,497.60	0.00	0.00	0.00
2024-09-30	Default Fund	Bonds	TotalIM PostHaircut	CNY	0.00	0.00	0.00	1,270,028,760.66	0.00	0.00	0.00
2024-09-30	Default Fund	Bonds	TotalIM PreHaircut	CNY	0.00	0.00	0.00	1,270,028,760.66	0.00	0.00	0.00
2024-09-30	Default Fund	Commodities	ClientIM PostHaircut	CNY	0.00	0.00	0.00	48,864,571.46	0.00	0.00	0.00
2024-09-30	Default Fund	Commodities	ClientIM PreHaircut	CNY	0.00	0.00	0.00	48,864,571.46	0.00	0.00	0.00
2024-09-30	Default Fund	Commodities	HouseIM PostHaircut	CNY	0.00	0.00	0.00	13,738,804.95	0.00	0.00	0.00
2024-09-30	Default Fund	Commodities	HouseIM PreHaircut	CNY	0.00	0.00	0.00	13,738,804.95	0.00	0.00	0.00
2024-09-30	Default Fund	Commodities	TotalIM PostHaircut	CNY	0.00	0.00	0.00	62,603,376.41	0.00	0.00	0.00
2024-09-30	Default Fund	Commodities	TotalIM PreHaircut	CNY	0.00	0.00	0.00	62,603,376.41	0.00	0.00	0.00
2024-09-30	Default Fund	Interest Rate Swaps	ClientIM PostHaircut	CNY	0.00	0.00	0.00	8,616,605,747.75	0.00	0.00	0.00
2024-09-30	Default Fund	Interest Rate Swaps	ClientIM PreHaircut	CNY	0.00	0.00	0.00	8,616,605,747.75	0.00	0.00	0.00
2024-09-30	Default Fund	Interest Rate Swaps	HouseIM PostHaircut	CNY	0.00	0.00	0.00	20,999,960,024.75	0.00	0.00	0.00
2024-09-30	Default Fund	Interest Rate Swaps	HouseIM PreHaircut	CNY	0.00	0.00	0.00	20,999,960,024.75	0.00	0.00	0.00
2024-09-30	Default Fund	Interest Rate Swaps	TotalIM PostHaircut	CNY	0.00	0.00	0.00	29,616,565,772.50	0.00	0.00	0.00
2024-09-30	Default Fund	Interest Rate Swaps	TotalIM PreHaircut	CNY	0.00	0.00	0.00	29,616,565,772.50	0.00	0.00	0.00
2024-09-30	Default Fund	Standard Bond Forwards	ClientIM PostHaircut	CNY	0.00	0.00	0.00	94,794,764.62	0.00	0.00	0.00
2024-09-30	Default Fund	Standard Bond Forwards	ClientIM PreHaircut	CNY	0.00	0.00	0.00	94,794,764.62	0.00	0.00	0.00
2024-09-30	Default Fund	Standard Bond Forwards	HouseIM PostHaircut	CNY	0.00	0.00	0.00	696,923,307.17	0.00	0.00	0.00
2024-09-30	Default Fund	Standard Bond Forwards	HouseIM PreHaircut	CNY	0.00	0.00	0.00	696,923,307.17	0.00	0.00	0.00
2024-09-30	Default Fund	Standard Bond Forwards	TotalIM PostHaircut	CNY	0.00	0.00	0.00	791,718,071.79	0.00	0.00	0.00
2024-09-30	Default Fund	Standard Bond Forwards	TotalIM PreHaircut	CNY	0.00	0.00	0.00	791,718,071.79	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PostHaircut	USD	0.00	0.00	0.00	20,000,041.67	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PreHaircut	USD	0.00	0.00	0.00	20,000,041.67	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PostHaircut	USD	0.00	0.00	0.00	3,181,169,923.61	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PreHaircut	USD	0.00	0.00	0.00	3,181,169,923.61	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PostHaircut	USD	0.00	0.00	0.00	3,201,169,965.28	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PreHaircut	USD	0.00	0.00	0.00	3,201,169,965.28	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PostHaircut	CNY	0.00	0.00	0.00	3,055,464,350.49	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PreHaircut	CNY	0.00	0.00	0.00	3,206,153,568.20	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PostHaircut	CNY	0.00	0.00	0.00	117,408,254,651.89	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PreHaircut	CNY	0.00	0.00	0.00	123,198,588,302.09	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PostHaircut	CNY	0.00	0.00	0.00	120,463,719,002.39	0.00	0.00	0.00
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PreHaircut	CNY	0.00	0.00	0.00	126,404,741,870.29	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	ClientIM PostHaircut	USD	0.00	0.00	0.00	50,000.00	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	ClientIM PreHaircut	USD	0.00	0.00	0.00	50,000.00	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	HouseIM PostHaircut	USD	0.00	0.00	0.00	1,000,000.00	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	HouseIM PreHaircut	USD	0.00	0.00	0.00	1,000,000.00	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	TotalIM PostHaircut	USD	0.00	0.00	0.00	1,050,000.00	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	TotalIM PreHaircut	USD	0.00	0.00	0.00	1,050,000.00	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	ClientIM PostHaircut	CNY	0.00	0.00	0.00	77,132,688.42	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	ClientIM PreHaircut	CNY	0.00	0.00	0.00	80,936,713.98	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	HouseIM PostHaircut	CNY	0.00	0.00	0.00	6,964,651,343.59	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	HouseIM PreHaircut	CNY	0.00	0.00	0.00	7,308,133,623.91	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	TotalIM PostHaircut	CNY	0.00	0.00	0.00	7,041,784,032.01	0.00	0.00	0.00
2024-09-30	Default Fund	G10 Transactions	TotalIM PreHaircut	CNY	0.00	0.00	0.00	7,389,070,337.89	0.00	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	6.2.8	6.2.9	6.2.10	6.2.11	6.2.12	6.2.13	6.2.14	6.2.15
2024-09-30	Default Fund	Bonds	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,628,263.06
2024-09-30	Default Fund	Bonds	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,628,263.06
2024-09-30	Default Fund	Bonds	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,264,400,497.60
2024-09-30	Default Fund	Bonds	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,264,400,497.60
2024-09-30	Default Fund	Bonds	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,270,028,760.66
2024-09-30	Default Fund	Bonds	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,270,028,760.66
2024-09-30	Default Fund	Commodities	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	48,864,571.46
2024-09-30	Default Fund	Commodities	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	48,864,571.46
2024-09-30	Default Fund	Commodities	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,738,804.95
2024-09-30	Default Fund	Commodities	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,738,804.95
2024-09-30	Default Fund	Commodities	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,603,376.41
2024-09-30	Default Fund	Commodities	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,603,376.41
2024-09-30	Default Fund	Interest Rate Swaps	ClientIM PostHaircut	CNY	0.00	108,230,000.00	0.00	0.00	0.00	9,379,905.19	0.00	8,734,215,652.94
2024-09-30	Default Fund	Interest Rate Swaps	ClientIM PreHaircut	CNY	0.00	108,950,000.00	0.00	0.00	0.00	9,379,905.19	0.00	8,734,935,652.94
2024-09-30	Default Fund	Interest Rate Swaps	HouseIM PostHaircut	CNY	0.00	7,397,690,400.00	0.00	0.00	0.00	325,883,368.73	0.00	28,723,533,793.48
2024-09-30	Default Fund	Interest Rate Swaps	HouseIM PreHaircut	CNY	0.00	7,516,804,400.00	0.00	0.00	0.00	471,750,993.69	0.00	28,988,515,418.44
2024-09-30	Default Fund	Interest Rate Swaps	TotalIM PostHaircut	CNY	0.00	7,505,920,400.00	0.00	0.00	0.00	335,263,273.92	0.00	37,457,749,446.42
2024-09-30	Default Fund	Interest Rate Swaps	TotalIM PreHaircut	CNY	0.00	7,625,754,400.00	0.00	0.00	0.00	481,130,898.88	0.00	37,723,451,071.38
2024-09-30	Default Fund	Standard Bond Forwards	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,794,764.62
2024-09-30	Default Fund	Standard Bond Forwards	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,794,764.62
2024-09-30	Default Fund	Standard Bond Forwards	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	696,923,307.17
2024-09-30	Default Fund	Standard Bond Forwards	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	696,923,307.17
2024-09-30	Default Fund	Standard Bond Forwards	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	791,718,071.79
2024-09-30	Default Fund	Standard Bond Forwards	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	791,718,071.79
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,000,041.67
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,000,041.67
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,181,169,923.61
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,181,169,923.61
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,201,169,965.28
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,201,169,965.28
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,055,464,350.49
2024-09-30	Default Fund	RMB FX Transactions	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,206,153,568.20
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	117,408,254,651.89
2024-09-30	Default Fund	RMB FX Transactions	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	123,198,588,302.09
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	120,463,719,002.39
2024-09-30	Default Fund	RMB FX Transactions	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	126,404,741,870.29
2024-09-30	Default Fund	G10 Transactions	ClientIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	50,000.00
2024-09-30	Default Fund	G10 Transactions	ClientIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	50,000.00
2024-09-30	Default Fund	G10 Transactions	HouseIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,000,000.00
2024-09-30	Default Fund	G10 Transactions	HouseIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,000,000.00
2024-09-30	Default Fund	G10 Transactions	TotalIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,050,000.00
2024-09-30	Default Fund	G10 Transactions	TotalIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,050,000.00
2024-09-30	Default Fund	G10 Transactions	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,132,688.42
2024-09-30	Default Fund	G10 Transactions	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,936,713.98
2024-09-30	Default Fund	G10 Transactions	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,964,651,343.59
2024-09-30	Default Fund	G10 Transactions	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,308,133,623.91
2024-09-30	Default Fund	G10 Transactions	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,041,784,032.01
2024-09-30	Default Fund	G10 Transactions	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,389,070,337.89

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	7.1.2	7.1.3	7.1.4	7.1.5	7.1.6	7.1.7	7.1.8	7.1.9
2024-09-30	CCP	Shanghai Clearing House	SizeAndCompositionOf QualifyingLiquidReso urces	CNY	0.00	0.00	0.00	0.00	0.00	79,500,000,000.00	0.00	0.00
2024-09-30	CCP	Shanghai Clearing House	SizeAndCompositionOf QualifyingLiquidReso urces	USD	0.00	0.00	0.00	0.00	0.00	3,500,000,000.00	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	7.3.1	7.3.4	7.3.5
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment_Total	CNY	133,978,988,004.57	63,671,185,444.95	
2024-09-30	CCP	Shanghai Clearing House	MultiDayPayment	CNY	175,276,603,006.71	98,157,502,458.37	
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment	CNY			133,115,251,698.53
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment	USD			5,818,996,752.26
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment	GBP			243,800,000.00
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment	JPY			115,697,231,950.00
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment	EUR			753,700,000.00
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment	AUD			150,000,000.00
2024-09-30	CCP	Shanghai Clearing House	SameDayPayment	HKD			3,831,975,870.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	7.3.3	7.3.7
2024-09-30	CCP	Shanghai Clearing House	AmountExceeded	CNY	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	7.3.6
2024-09-30	CCP	Shanghai Clearing House	NumberOfDays_USD	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	16.2.8	16.2.15
2024-09-30	CCP	Shanghai Clearing House	Percentage CNY	76.64%	0.00%
2024-09-30	CCP	Shanghai Clearing House	Percentage USD	23.36%	0.00%

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	16. 3. 3	16. 3. 4
2024-09-30	CCP	Shanghai Clearing House	ON 1D	CNY	N/A	N/A
2024-09-30	CCP	Shanghai Clearing House	1D 1W	CNY	N/A	N/A
2024-09-30	CCP	Shanghai Clearing House	1W 1M	CNY	N/A	N/A
2024-09-30	CCP	Shanghai Clearing House	1M 1Y	CNY	N/A	N/A
2024-09-30	CCP	Shanghai Clearing House	1Y 2Y	CNY	N/A	N/A
2024-09-30	CCP	Shanghai Clearing House	2Y+	CNY	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	17.3.1
2024-09-30	CCP	Shanghai Clearing House	DurationofFailure	0:00:00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	18.2.1	18.2.2	18.2.3	18.3.1	18.3.2	18.3.3
2024-09-30	Default Fund	Bonds	AverageInQuarter	N/A	46.47%	67.05%	N/A	37.96%	51.15%
2024-09-30	Default Fund	Commodities	AverageInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2024-09-30	Default Fund	Interest Rate Swaps	AverageInQuarter	N/A	44.09%	61.72%	N/A	63.24%	76.51%
2024-09-30	Default Fund	Standard Bond Forwards	AverageInQuarter	N/A	73.07%	95.56%	N/A	51.03%	69.10%
2024-09-30	Default Fund	RMB FX Transactions	AverageInQuarter	N/A	42.19%	64.61%	N/A	63.89%	77.04%
2024-09-30	Default Fund	G10 Transactions	AverageInQuarter	90.58%	N/A	N/A	75.86%	N/A	N/A
2024-09-30	Default Fund	Bonds	PeakInQuarter	N/A	55.43%	77.55%	N/A	41.88%	54.19%
2024-09-30	Default Fund	Commodities	PeakInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2024-09-30	Default Fund	Interest Rate Swaps	PeakInQuarter	N/A	44.52%	62.05%	N/A	64.01%	76.83%
2024-09-30	Default Fund	Standard Bond Forwards	PeakInQuarter	N/A	88.99%	100.00%	N/A	55.95%	73.45%
2024-09-30	Default Fund	RMB FX Transactions	PeakInQuarter	N/A	43.14%	65.59%	N/A	65.64%	79.70%
2024-09-30	Default Fund	G10 Transactions	PeakInQuarter	92.09%	N/A	N/A	80.08%	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	CCP Link	Currency	20.1.1	20.2.1	20.4.1.1	20.4.1.2	20.4.1.3	20.4.2	20.4.3	20.5.1.1	20.5.1.2	20.6.1.1	20.6.1.2	20.7.1	20.7.2
2024-09-30	CCP	Shanghai Clearing House	N/A	CNY	--	--	--	--	--	--	--	--	--	--	--	--	--

ReportDate	ReportLevel	ReportLevelIdentifier	CCP Link	Description	Currency	20.3.1
2024-09-30	CCP	Shanghai Clearing House	N/A	Prefhaircut	CNY	--

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23.1.1
2024-09-30	Clearing Service	Bonds	OTC	CNY	73
2024-09-30	Clearing Service	Commodities	OTC	CNY	2
2024-09-30	Clearing Service	Interest Rate Swaps	OTC	CNY	1293
2024-09-30	Clearing Service	Standard Bond Forwards	OTC	CNY	39
2024-09-30	Clearing Service	RMB FX Transactions	OTC	CNY	14318
2024-09-30	Clearing Service	G10 Transactions	OTC	USD	490

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23.1.2	23.2.1	23.2.2	23.2.3	23.2.4
2024-09-30	Clearing Service	Bonds	OTC	CNY	51661851899.60	54490500000.00	Bonds	Bonds	N/A
2024-09-30	Clearing Service	Commodities	OTC	CNY	53339141.82	0.00	Commodities	Commodities	N/A
2024-09-30	Clearing Service	Interest Rate Swaps	OTC	CNY	118977056060.61	33336049500000.00	Interest Rate Swaps	Interest Rate Swaps	N/A
2024-09-30	Clearing Service	Standard Bond Forwards	OTC	CNY	4372272727.27	2910000000.00	Standard Bond Forwards	Standard Bond Forwards	N/A
2024-09-30	Clearing Service	RMB FX Transactions	OTC	CNY	667866436504.14	20285762025975.90	RMB FX Transactions	RMB FX Transactions	N/A
2024-09-30	Clearing Service	G10 Transactions	OTC	USD	1918125307.68	41634346429.87	G10 Transactions	G10 Transactions	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23.3.1	23.3.2
2024-09-30	Clearing Service	Bonds	ExecutionVenueA	CNY	73	51661851899.60
2024-09-30	Clearing Service	Commodities	ExecutionVenueA	CNY	2	53339141.82
2024-09-30	Clearing Service	Interest Rate Swaps	ExecutionVenueA	CNY	1293	118977056060.61
2024-09-30	Clearing Service	Standard Bond Forwards	ExecutionVenueA	CNY	39	4372272727.27
2024-09-30	Clearing Service	RMB FX Transactions	ExecutionVenueA	CNY	14318	667866436504.14
2024-09-30	Clearing Service	G10 Transactions	ExecutionVenueA	USD	490	1918125307.68

Principle	Reference	Statement
<i>Principle Number</i>	<i>Reference Number</i>	<i>[Disclosure] & "-" & [Statement]</i>
4	4.1.1 - 4.1.3	SHCH uses risk reserve for default disposal in the following orders: (1) The margin of the defaulting clearing member in the defaulting clearing service. (2) The default fund contributed by the defaulting clearing member in the defaulting clearing service. (3) Not more than 10% of the total amount of the risk reserve disclosed by SHCH to the clearing members at the end of the previous fiscal year prior to occurrence of such default. (4) The default fund contributed by the non-defaulting clearing members in the defaulting clearing service. (5) Supplementary default fund contributed by the non-defaulting clearing members in the defaulting clearing service. (6) The remaining risk reserve of SHCH. (7) Other resources designated by SHCH.
4	4.1.4	Shanghai Clearing House provides clearing services for credit derivatives, standard interest rate swaps, central securities lendings and qualified general collateral repo transaction. Relevant data is not disclosed this time, similarly hereinafter.
4	4.1.8	The committed default fund should be less than required.
4	4.2.1	For the K_{CF} , the standardized approach to counterparty credit risk(SA-CCR) methodology has been applied.
4	4.3.4, 4.3.15	No applicable haircut.
6	6.2.1 - 6.2.15	It is calculated using the balance of margin accounts.
6	6.3.1	No Initial margin rates on individual contracts.
6	6.4.2, 6.4.4, 6.4.6, 6.4.8, 6.4.12	Unchanged.
6	6.4.9 - 6.4.10	No adjustments.
6	6.4.14	For Interest Rate Swaps, RMB FX Transactions, G10 Transactions and Bonds clearing services, it refers to credit factors. For Commodities clearing services, it refers to margin requirements.
6	6.5.2	It refers to the total number of active accounts in the backdating period for Commodities and Standard Bond Forwards.
7	7.1.7	Unsecured commitment line of credit refers to credit facilities without guarantee in both domestic and foreign currency obtained from commercial banks.
13	13.1.1 - 13.1.4	There has been no real default events.
16	16.2.16 - 16.2.19	No investment in securities above.
16	16.3.3 - 16.3.4	Rehypothecation is not allowed.
20	20.1.1-20.7.2	Shanghai Clearing House provides parts of its clearing service through Swap Connect. Relevant detailed data are not disclosed for the moment, similarly hereinafter.