

Disclose according to the CCPG 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
Shanghai Clearing House	Standard Interest Rate	Standard Interest Rate Swaps
Shanghai Clearing House	Qualified General Collateral Repo Transaction	Qualified General Collateral Repo Transaction

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 this is easier for their implementation. Please generate comma, 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

		Reference	Description	Account	CPU Unit	Description	Unit			Comment	Power Limit (%)	Demand	CPU Load	Description	Unit		Comment
0000-09-28	A.1.1	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Preferred - No Capital Release Reported as at quarter end	Borrower 26h, January	USD	USD	USD	N/A	0.00000000.00	N/A							
0000-09-28	A.1.2	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Preferred - No Capital Discharge Reported as at quarter end	Borrower 26h, January	USD	USD	USD	N/A	0.00	N/A							
0000-09-28	A.1.3	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Preferred - No Capital Release Reported as at quarter end	Borrower 26h, January	USD	USD	USD	N/A	0.00000000.00	N/A							
0000-09-28	A.1.4	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Preferred - Separate Participant Description Reported as at quarter end	Borrower 26h, January	Defaulted Trade	USD	USD	N/A	0.000000.00	N/A	Condition	SD	N/A		0.000000.00	N/A	
0000-09-28	A.1.5	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Preferred - Separate Participant Description Reported as at quarter end	Borrower 26h, January	Defaulted Trade	USD	USD	N/A	0.000000.00	N/A	Condition	SD	N/A		0.000000.00	N/A	
0000-09-28	A.1.6	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Preferred - Other Reported as at quarter end	Borrower 26h, January	Defaulted Trade	USD	USD	N/A	0.00	N/A	Condition	SD	N/A		0.00	N/A	
0000-09-30	A.1.7	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Committed Participant Default Reported as at quarter end	Borrower 26h, January	Defaulted Trade	USD	USD	N/A	0.00	N/A	Condition	SD	N/A		0.00	N/A	
0000-09-30	A.1.8	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Committed Participant Default Reported as at quarter end	Borrower 26h, January	Defaulted Trade	USD	USD	N/A	0.000000.00	N/A	Condition	SD	N/A		0.000000.00	N/A	
0000-09-30	A.1.9	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Committed Participant Commitment To Repurchase The Deficit Due To Real Time Subsequent Participant Default After The Initial Participant Defaulting For Round Of participant default has been observed Reported as at quarter end	Test	USD	USD	USD	N/A		N/A							
0000-09-30	A.1.10	Total value of default resources excluding initial and reserved resources, split by clearing service if default funds are segregated by clearing service.	Committed - Other Reported as at quarter end	Borrower 26h, January	Defaulted Trade	USD	USD	N/A	0.00	N/A	Condition	SD	N/A		0.00	N/A	
0000-09-30	A.2.1	Ramp Ramp used only by power by above SD's which are, up down, so be a switching point under relevant law		Borrower 26h, January	Defaulted Trade	USD	USD	N/A	0	N/A	Condition	SD	N/A		0.00	N/A	

	ReportLevelIdentif Ref	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentif Ref	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentif Ref	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentif Ref	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentif Ref	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentif Ref	Category	CF/Lab	Description	Value	Comment
2022-09-30	4.1.1																																			
2022-09-30	4.1.2																																			
2022-09-30	4.1.3																																			
2022-09-30	4.1.4	Interest Rate Swap	20	N/A	25332000.00	N/A	Standard Swap Forward	20	N/A		800000.00	N/A	200 FX Transactions	20	N/A		253480000.00	N/A	200 Transactions	20	N/A		253600000.00	N/A	Standard Interest Rate Swap	20	N/A	0.00	N/A	Qualified General Collateral Swap Transactions	20	N/A	252000.00	N/A		
2022-09-30	4.1.5	Interest Rate Swap	20	N/A	25332000.00	N/A	Standard Swap Forward	20	N/A		800000.00	N/A	200 FX Transactions	20	N/A		253480000.00	N/A	200 Transactions	20	N/A		253600000.00	N/A	Standard Interest Rate Swap	20	N/A	0.00	N/A	Qualified General Collateral Swap Transactions	20	N/A	252000.00	N/A		
2022-09-30	4.1.6	Interest Rate Swap	20	N/A	0.00	N/A	Standard Swap Forward	20	N/A		0.00	N/A	200 FX Transactions	20	N/A		0.00	N/A	200 Transactions	20	N/A		0.00	N/A	Standard Interest Rate Swap	20	N/A	0.00	N/A	Qualified General Collateral Swap Transactions	20	N/A	0.00	N/A		
2022-09-30	4.1.7	Interest Rate Swap	20	N/A	0.00	N/A	Standard Swap Forward	20	N/A		0.00	N/A	200 FX Transactions	20	N/A		0.00	N/A	200 Transactions	20	N/A		0.00	N/A	Standard Interest Rate Swap	20	N/A	0.00	N/A	Qualified General Collateral Swap Transactions	20	N/A	0.00	N/A		
2022-09-30	4.1.8	Interest Rate Swap	20	N/A	25332000.00	N/A	Standard Swap Forward	20	N/A		800000.00	N/A	200 FX Transactions	20	N/A		253480000.00	N/A	200 Transactions	20	N/A		253600000.00	N/A	Standard Interest Rate Swap	20	N/A	0.00	N/A	Qualified General Collateral Swap Transactions	20	N/A	252000.00	N/A		
2022-09-30	4.1.9																																			
2022-09-30	4.1.10	Interest Rate Swap	20	N/A	0.00	N/A	Standard Swap Forward	20	N/A		0.00	N/A	200 FX Transactions	20	N/A		0.00	N/A	200 Transactions	20	N/A		0.00	N/A	Standard Interest Rate Swap	20	N/A	0.00	N/A	Qualified General Collateral Swap Transactions	20	N/A	0.00	N/A		
2022-09-30	4.2.1	Interest Rate Swap	20	N/A	805400.45	N/A	Standard Swap Forward	20	N/A		1852.00	N/A	200 FX Transactions	20	N/A		15117206.45	N/A	200 Transactions	20	N/A		2675436.45	N/A	Standard Interest Rate Swap	20	N/A	13852.00	N/A	Qualified General Collateral Swap Transactions	20	N/A	0.00	N/A		

Reference	BusinessTitle	BusinessDescription	IntnType	ReportDate	ReportPeriodStart	ReportPeriodEnd	Account	CDClass	Description	Value	Comment	ReportPeriodStart	ReportPeriodEnd	CDClass	Description	Value	Comment
2020-09-20	4.1.1	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.1	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.2	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.2	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.3	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.3	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.4	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.4	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.5	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.5	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.6	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.6	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.7	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						
2020-09-20	4.1.7	Value of guaranteed default resources including initial and residual variation weight held for each covering service, in total and split by	Non-Sub, January	129	000	30	0.0	Provision	0.00		0.0						

Page One	Reference	Report Identification	Category	CPA Code	Description	Value	Comment	Report Identification	Category	CPA Code	Description	Value	Comment	Report Identification	Category	CPA Code	Description	Value	Comment	Report Identification	Category	CPA Code	Description	Value	Comment	Report Identification	Category	CPA Code	Description	Value	Comment	Report Identification	Category	CPA Code	Description	Value	Comment
2022-10-30	4.1.8																																				
2022-10-30	4.1.8																																				
2022-10-30	4.1.9																																				
2022-10-30	4.1.9																																				
2022-10-30	4.1.10																																				
2022-10-30	4.1.10																																				
2022-10-30	4.1.11																																				
2022-10-30	4.1.11																																				
2022-10-30	4.1.12																																				
2022-10-30	4.1.12																																				
2022-10-30	4.1.13																																				
2022-10-30	4.1.13																																				
2022-10-30	4.1.14																																				
2022-10-30	4.1.14																																				
2022-10-30	4.1.15																																				
2022-10-30	4.1.15																																				

Page/Date	Reference	Document/Title	Resolution/Decision	Issue/Type	Report/Ref ID	Report/Ref Title	Report/Ref Date	CP/Last	Report/Ref Status	Subject	Comment	Report/Ref ID/Ref	Comment/Ref	CP/Last	Report/Ref Status	Subject	Comment
2020-09-30	A.4.1	Credit Risk Disclosures	For disclosure the CP is subject to a minimum "three C" or "three C" requirement in relation to credit, asset, funded, default, recovery.	Item	Detail/Ref	Item		N/A		Item 2	N/A	Item/1/1		N/A		Item 2	N/A
2020-09-30	A.4.2	Credit Risk Disclosures	For each portfolio, state the number of assets which the CP requires it will close out the default when calculating credit exposure that may potentially need to be covered by the default fund.	Item/1/1/1	Detail/Ref	Item		N/A		2	N/A	Item/1/1/1		N/A		2	N/A
2020-09-30	A.4.3	Credit Risk Disclosures	For each closing portfolio, the estimated aggregate portfolio loss (in terms of netted margin) that would be caused by the default of one entity, and the aggregate loss (including the loss of netted margin) planned for different participation in various but plausible market conditions.	Item/1/1/2	Detail/Ref	Item	20	N/A	Recovery/Recovery/Recovery/2	20000, 90	N/A	Item/1/1/2	20	N/A	Recovery/Recovery/Recovery/2	2000, 70	N/A
2020-09-30	A.4.3	Credit Risk Disclosures	For each closing portfolio, the estimated aggregate portfolio loss (in terms of netted margin) that would be caused by the default of one entity, and the aggregate loss (including the loss of netted margin) planned for different participation in various but plausible market conditions.	Item/1/1/2	Detail/Ref	Item	20	N/A	Recovery/Recovery/Recovery/2	20000, 60	N/A	Item/1/1/2	20	N/A	Recovery/Recovery/Recovery/2	2000, 40	N/A
2020-09-30	A.4.4	Credit Risk Disclosures	State the number of recovery days, if any, in which the above amount (A.4.3) would be reduced, and the amount of netted margin (in terms of netted margin).	Item/1/1/3	Detail/Ref	Item		N/A		0	N/A	Item/1/1/3		N/A		0	N/A
2020-09-30	A.4.5	Credit Risk Disclosures	The amount in A.4.3 shall be reduced as follows: (a) the amount of netted margin (in terms of netted margin).	Item/1/1/4	Detail/Ref	Item	20	N/A		0.00	N/A	Item/1/1/4	20	N/A		0.00	N/A
2020-09-30	A.4.6	Credit Risk Disclosures	For each closing portfolio, the estimated aggregate portfolio loss (in terms of netted margin) that would be caused by the default of one entity, and the aggregate loss (including the loss of netted margin) planned for different participation in various but plausible market conditions.	Item/1/1/5	Detail/Ref	Item	20	N/A	Recovery/Recovery/Recovery/2	0.00	N/A	Item/1/1/5	20	N/A	Recovery/Recovery/Recovery/2	0.00	N/A
2020-09-30	A.4.6	Credit Risk Disclosures	For each closing portfolio, the estimated aggregate portfolio loss (in terms of netted margin) that would be caused by the default of one entity, and the aggregate loss (including the loss of netted margin) planned for different participation in various but plausible market conditions.	Item/1/1/5	Detail/Ref	Item	20	N/A	Recovery/Recovery/Recovery/2	0.00	N/A	Item/1/1/5	20	N/A	Recovery/Recovery/Recovery/2	0.00	N/A
2020-09-30	A.4.7	Credit Risk Disclosures	For each closing portfolio, the estimated aggregate portfolio loss (in terms of netted margin) that would be caused by the default of one entity, and the aggregate loss (including the loss of netted margin) planned for different participation in various but plausible market conditions.	Item/1/1/6	Detail/Ref	Item	20	N/A	Recovery/Recovery/Recovery/2	110000, 40	N/A	Item/1/1/6	20	N/A	Recovery/Recovery/Recovery/2	1100, 70	N/A

Report Date	Reference	Report Level/Identif. Ref.	Category	CFI Label	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFI Label	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFI Label	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFI Label	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFI Label	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFI Label	Description	Value	Comment
2025-09-30	4.4.1	Interest Rate Swap		N/A		Cover 2	N/A	Standard Swap Forwards	N/A		Cover 2	N/A	IBF FX Transaction	N/A		Cover 2	N/A	IBF Transaction	N/A		Cover 2	N/A	Qualified General Collateral Swap Transaction	N/A	Cover 2	N/A											
2025-09-30	4.4.2	Interest Rate Swap		N/A		0	N/A	Standard Swap Forwards	N/A		2	N/A	IBF FX Transaction	N/A		0	N/A	IBF Transaction	N/A		2	N/A	Qualified General Collateral Swap Transaction	N/A	2	N/A											
2025-09-30	4.4.3	Interest Rate Swap	IB	N/A	HeadhonorRefPrvri	202084922.15	N/A	Standard Swap Forwards	IB	N/A	HeadhonorRefPrvri	202221.15	N/A	IBF FX Transaction	IB	N/A	HeadhonorRefPrvri	202184936.42	N/A	IBF Transaction	IB	N/A	HeadhonorRefPrvri	202084936.42	N/A	Qualified General Collateral Swap Transaction	IB	N/A	HeadhonorRefPrvri	202221.15	N/A						
2025-09-30	4.4.5	Interest Rate Swap	IB	N/A	PublicDebtSecIdPrvri	202042025.44	N/A	Standard Swap Forwards	IB	N/A	PublicDebtSecIdPrvri	2022705.42	N/A	IBF FX Transaction	IB	N/A	PublicDebtSecIdPrvri	202184925.15	N/A	IBF Transaction	IB	N/A	PublicDebtSecIdPrvri	202042025.44	N/A	Qualified General Collateral Swap Transaction	IB	N/A	PublicDebtSecIdPrvri	2022225.14	N/A						
2025-09-30	4.4.4	Interest Rate Swap		N/A		0	N/A	Standard Swap Forwards	N/A		0	N/A	IBF FX Transaction	N/A		0	N/A	IBF Transaction	N/A		0	N/A	Qualified General Collateral Swap Transaction	N/A	0	N/A											
2025-09-30	4.4.5	Interest Rate Swap	IB	N/A		0.00	N/A	Standard Swap Forwards	IB	N/A		0.00	N/A	IBF FX Transaction	IB	N/A		0.00	N/A	IBF Transaction	IB	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	IB	N/A		0.00	N/A						
2025-09-30	4.4.6	Interest Rate Swap	IB	N/A	HeadhonorRefPrvri	0.00	N/A	Standard Swap Forwards	IB	N/A	HeadhonorRefPrvri	0.00	N/A	IBF FX Transaction	IB	N/A	HeadhonorRefPrvri	0.00	N/A	IBF Transaction	IB	N/A	HeadhonorRefPrvri	0.00	N/A	Qualified General Collateral Swap Transaction	IB	N/A	HeadhonorRefPrvri	0.00	N/A						
2025-09-30	4.4.6	Interest Rate Swap	IB	N/A	PublicDebtSecIdPrvri	0.00	N/A	Standard Swap Forwards	IB	N/A	PublicDebtSecIdPrvri	0.00	N/A	IBF FX Transaction	IB	N/A	PublicDebtSecIdPrvri	0.00	N/A	IBF Transaction	IB	N/A	PublicDebtSecIdPrvri	0.00	N/A	Qualified General Collateral Swap Transaction	IB	N/A	PublicDebtSecIdPrvri	0.00	N/A						
2025-09-30	4.4.7	Interest Rate Swap	IB	N/A	HeadhonorRefPrvri	202186241.14	N/A	Standard Swap Forwards	IB	N/A	HeadhonorRefPrvri	202161376.09	N/A	IBF FX Transaction	IB	N/A	HeadhonorRefPrvri	202178035.09	N/A	IBF Transaction	IB	N/A	HeadhonorRefPrvri	202161376.09	N/A	Qualified General Collateral Swap Transaction	IB	N/A	HeadhonorRefPrvri	2021635.13	N/A						

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Report Date	Reference	ReportLevelIdentified	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentified	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentified	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentified	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentified	Category	CF/Lab	Description	Value	Comment	ReportLevelIdentified	Category	CF/Lab	Description	Value	Comment
2025-09-30	1.1.7	Interest Rate Swap	IS	N/A	PublicAccountant	10000000.00	N/A	Standard Bond Forward	IS	N/A	PublicAccountant	10000000.00	N/A	ISB Transaction	IS	N/A	PublicAccountant	10000000.00	N/A	ISB Transaction	IS	N/A	PublicAccountant	10000000.00	N/A	Standard Interest Rate Swap	IS	N/A	PublicAccountant	10000000.00	N/A	Qualified General Collateral Swap Transaction	IS	N/A	PublicAccountant	10000000.00	N/A
2025-09-30	1.1.8	Interest Rate Swap	IS	N/A	0	N/A	Standard Bond Forward	IS	N/A	0	N/A	ISB Transaction	IS	N/A	0	N/A	ISB Transaction	IS	N/A	0	N/A	Standard Interest Rate Swap	IS	N/A	0	N/A	Standard Interest Rate Swap	IS	N/A	0	N/A	Qualified General Collateral Swap Transaction	IS	N/A	0	N/A	N/A
2025-09-30	1.1.9	Interest Rate Swap	IS	N/A	0.00	N/A	Standard Bond Forward	IS	N/A	0.00	N/A	ISB Transaction	IS	N/A	0.00	N/A	ISB Transaction	IS	N/A	0.00	N/A	Standard Interest Rate Swap	IS	N/A	0.00	N/A	Standard Interest Rate Swap	IS	N/A	0.00	N/A	Qualified General Collateral Swap Transaction	IS	N/A	0.00	N/A	N/A
2025-09-30	1.1.10	Interest Rate Swap	IS	N/A	MasterAccountant	0.00	N/A	Standard Bond Forward	IS	N/A	MasterAccountant	0.00	N/A	ISB Transaction	IS	N/A	MasterAccountant	0.00	N/A	ISB Transaction	IS	N/A	MasterAccountant	0.00	N/A	Standard Interest Rate Swap	IS	N/A	MasterAccountant	0.00	N/A	Qualified General Collateral Swap Transaction	IS	N/A	MasterAccountant	0.00	N/A
2025-09-30	1.1.10	Interest Rate Swap	IS	N/A	PublicAccountant	0.00	N/A	Standard Bond Forward	IS	N/A	PublicAccountant	0.00	N/A	ISB Transaction	IS	N/A	PublicAccountant	0.00	N/A	ISB Transaction	IS	N/A	PublicAccountant	0.00	N/A	Standard Interest Rate Swap	IS	N/A	PublicAccountant	0.00	N/A	Qualified General Collateral Swap Transaction	IS	N/A	PublicAccountant	0.00	N/A
2025-09-30	1.1.1																																				
2025-09-30	1.1.1																																				
2025-09-30	1.1.1																																				
2025-09-30	1.1.1																																				
2025-09-30	1.1.2																																				
2025-09-30	1.1.2																																				
2025-09-30	1.1.3																																				
2025-09-30	1.1.4																																				

ReportLineIdentifier		Currency	GLLabel	Description	Period	Comment	ReportLineIdentifier	Currency	GLLabel	Description	Period	Comment	ReportLineIdentifier	Currency	GLLabel	Description	Period	Comment	ReportLineIdentifier	Currency	GLLabel	Description	Period	Comment	ReportLineIdentifier	Currency	GLLabel	Description	Period	Comment							
Ref	Sub						Ref						Sub						Ref						Sub						Ref	Sub	Ref	Sub			
2025-09-30	N/A	Interest Rate Swap	30	N/A	Client_Gross	123456789.00	N/A	Standard Swap Forward	30	N/A	Client_Gross	123456789.00	N/A	IBF FX Transactions	30	N/A	Client_Gross	123456789.00	N/A	100 Transactions	30	N/A	Client_Gross	123456789.00	N/A	Standard Interest Rate Swap	30	N/A	Client_Gross	123456789.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	Client_Gross	123456789.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	Client_Net	0.00	N/A	Standard Swap Forward	30	N/A	Client_Net	0.00	N/A	IBF FX Transactions	30	N/A	Client_Net	0.00	N/A	100 Transactions	30	N/A	Client_Net	0.00	N/A	Standard Interest Rate Swap	30	N/A	Client_Net	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	Client_Net	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	Rease_Net	234567890.00	N/A	Standard Swap Forward	30	N/A	Rease_Net	234567890.00	N/A	IBF FX Transactions	30	N/A	Rease_Net	234567890.00	N/A	100 Transactions	30	N/A	Rease_Net	234567890.00	N/A	Standard Interest Rate Swap	30	N/A	Rease_Net	234567890.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	Rease_Net	234567890.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	Total	2772234567.36	N/A	Standard Swap Forward	30	N/A	Total	2772234567.36	N/A	IBF FX Transactions	30	N/A	Total	2772234567.36	N/A	100 Transactions	30	N/A	Total	2772234567.36	N/A	Standard Interest Rate Swap	30	N/A	Total	2772234567.36	N/A	Qualified General Collateral Swap Transactions	30	N/A	Total	2772234567.36	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ClientIR_Purchase	0.00	N/A	Standard Swap Forward	30	N/A	ClientIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Purchase	0.00	N/A	Standard Interest Rate Swap	30	N/A	ClientIR_Purchase	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ClientIR_Purchase	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ClientIR_Prediction	0.00	N/A	Standard Swap Forward	30	N/A	ClientIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Prediction	0.00	N/A	Standard Interest Rate Swap	30	N/A	ClientIR_Prediction	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ClientIR_Prediction	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ReaseIR_Purchase	0.00	N/A	Standard Swap Forward	30	N/A	ReaseIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Purchase	0.00	N/A	Standard Interest Rate Swap	30	N/A	ReaseIR_Purchase	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ReaseIR_Purchase	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ReaseIR_Prediction	0.00	N/A	Standard Swap Forward	30	N/A	ReaseIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Prediction	0.00	N/A	Standard Interest Rate Swap	30	N/A	ReaseIR_Prediction	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ReaseIR_Prediction	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	TotalIR_Purchase	0.00	N/A	Standard Swap Forward	30	N/A	TotalIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Purchase	0.00	N/A	Standard Interest Rate Swap	30	N/A	TotalIR_Purchase	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	TotalIR_Purchase	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	TotalIR_Prediction	0.00	N/A	Standard Swap Forward	30	N/A	TotalIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Prediction	0.00	N/A	Standard Interest Rate Swap	30	N/A	TotalIR_Prediction	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	TotalIR_Prediction	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ClientIR_Purchase	0.00	N/A	Standard Swap Forward	30	N/A	ClientIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Purchase	0.00	N/A	Standard Interest Rate Swap	30	N/A	ClientIR_Purchase	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ClientIR_Purchase	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ClientIR_Prediction	0.00	N/A	Standard Swap Forward	30	N/A	ClientIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ClientIR_Prediction	0.00	N/A	Standard Interest Rate Swap	30	N/A	ClientIR_Prediction	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ClientIR_Prediction	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ReaseIR_Purchase	0.00	N/A	Standard Swap Forward	30	N/A	ReaseIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Purchase	0.00	N/A	Standard Interest Rate Swap	30	N/A	ReaseIR_Purchase	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ReaseIR_Purchase	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	ReaseIR_Prediction	0.00	N/A	Standard Swap Forward	30	N/A	ReaseIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	ReaseIR_Prediction	0.00	N/A	Standard Interest Rate Swap	30	N/A	ReaseIR_Prediction	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	ReaseIR_Prediction	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	TotalIR_Purchase	0.00	N/A	Standard Swap Forward	30	N/A	TotalIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Purchase	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Purchase	0.00	N/A	Standard Interest Rate Swap	30	N/A	TotalIR_Purchase	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	TotalIR_Purchase	0.00	N/A
2025-09-30	N/A	Interest Rate Swap	30	N/A	TotalIR_Prediction	0.00	N/A	Standard Swap Forward	30	N/A	TotalIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Prediction	0.00	N/A	IBF FX Transactions+G20 Transactions	30	N/A	TotalIR_Prediction	0.00	N/A	Standard Interest Rate Swap	30	N/A	TotalIR_Prediction	0.00	N/A	Qualified General Collateral Swap Transactions	30	N/A	TotalIR_Prediction	0.00	N/A

	Instrum	InstrumentFile	MeasurementType	DataType	ReportLabel	SuperficialRef	Circuit	CPULoad	Description	Sched	Comment	PowerLimitClassified	Usage	CPULoad	Description	Sched	Comment
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Client DR, Profit/Loss	0.00	N/A	Competition	20	N/A	Client DR, Profit/Loss	0.00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Client DR, Profit/Loss	0.00	N/A	Competition	20	N/A	Client DR, Profit/Loss	0.00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	House DR, Profit/Loss	0.00	N/A	Competition	20	N/A	House DR, Profit/Loss	0.00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	House DR, Profit/Loss	0.00	N/A	Competition	20	N/A	House DR, Profit/Loss	0.00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Total DR, Profit/Loss	0.00	N/A	Competition	20	N/A	Total DR, Profit/Loss	0.00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Total DR, Profit/Loss	0.00	N/A	Competition	20	N/A	Total DR, Profit/Loss	0.00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Client DR, Profit/Loss	0.007678_00	N/A	Competition	20	N/A	Client DR, Profit/Loss	0.000768_00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Client DR, Profit/Loss	0.007678_00	N/A	Competition	20	N/A	Client DR, Profit/Loss	0.000768_00	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	House DR, Profit/Loss	1.11073796_25	N/A	Competition	20	N/A	House DR, Profit/Loss	1.11073796_04	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	House DR, Profit/Loss	1.11073796_25	N/A	Competition	20	N/A	House DR, Profit/Loss	1.11073796_04	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Total DR, Profit/Loss	1.11160326_22	N/A	Competition	20	N/A	Total DR, Profit/Loss	0.11160326_04	N/A
2020-09-30	N/A	For each closing service, total initial margin build, split by house and client	Increased cash identified as commercial bank Including revenue spend: Initial split by House and Client Pay-Buyer and Post-Buyer-out	Numeric - 2dp, currency	Defaulted	Trade	30	N/A	Total DR, Profit/Loss	1.11160326_22	N/A	Competition	20	N/A	Total DR, Profit/Loss	0.11160326_04	N/A

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[illegible]

[illegible]

		reference	businessTitle	businessSubTitle	docType	reportUnit	reportLevel	report	CDLabel	reportUnit	label	comment	reportClassification	coverage	CDLabel	reportUnit	label	comment
2020-10-30	6,2,1,2	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	House DR, PostRelease	N/A	N/A	Competition	20	N/A	House DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,2	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	House DR, PostRelease	N/A	N/A	Competition	20	N/A	House DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,2	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,2	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,4	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Client DR, PostRelease	N/A	N/A	Competition	20	N/A	Client DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,4	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Client DR, PostRelease	N/A	N/A	Competition	20	N/A	Client DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,4	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	House DR, PostRelease	N/A	N/A	Competition	20	N/A	House DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,4	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	House DR, PostRelease	N/A	N/A	Competition	20	N/A	House DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,4	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,4	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Client DR, PostRelease	N/A	N/A	Competition	20	N/A	Client DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Client DR, PostRelease	N/A	N/A	Competition	20	N/A	Client DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	House DR, PostRelease	N/A	N/A	Competition	20	N/A	House DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	House DR, PostRelease	N/A	N/A	Competition	20	N/A	House DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	House DR, PostRelease	N/A	N/A	Competition	20	N/A	House DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A
2020-10-30	6,2,1,5	For each clearing service, total initial margin held, split by house and client	New York	House / Client, Split by House and Client, Pre-Release and Post-Release	House / 2b, currency	Defaulted	Trade	30	N/A	Total DR, PostRelease	N/A	N/A	Competition	20	N/A	Total DR, PostRelease	N/A	N/A

ReportDate	Reference	DocumentTitle	DocumentSystem	DocType	ReportURL	ReportURLShort	ReportURLFull	URLPath	URLTitle	URLDesc	URLLink	URLText	URLImage	URLAudio	URLVideo	URLOther	URLComment
2025-10-30	N.A.1	Initial Design Review (IDR) for each clearing service, where the IDR was used to assess the risk of each clearing service.	Initial Design Review (IDR)	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A
2025-10-30	N.A.1	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Type of IDR	Test	Clearing Service	None		N/A		0.00%		N/A	Condition		0.00%		N/A
2025-10-30	N.A.2	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Type of IDR	Test	Clearing Service	None		N/A		2021-10-08		N/A	Condition		2021-10-13		N/A
2025-10-30	N.A.3	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	IDR Model Name	Test	Clearing Service	None		N/A		0.00%		N/A	Condition		0.00%		N/A
2025-10-30	N.A.4	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	IDR Model Name	Test	Clearing Service	None		N/A		2021-10-9		N/A	Condition		2021-10-13		N/A
2025-10-30	N.A.5	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Single Initial Condition	Test	Clearing Service	None		N/A		0.00%		N/A	Condition		0.00%		N/A
2025-10-30	N.A.6	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Single Initial Condition	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A
2025-10-30	N.A.7	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Single Back Period	Test	Clearing Service	None		N/A		0.00%		N/A	Condition		0.00%		N/A
2025-10-30	N.A.8	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Single Back Period	Test	Clearing Service	None		N/A		2021-10-08		N/A	Condition		2021-10-13		N/A
2025-10-30	N.A.9	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Multiple	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A
2025-10-30	N.A.10	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Multiple	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A
2025-10-30	N.A.11	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Multiple	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A
2025-10-30	N.A.12	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Multiple	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A
2025-10-30	N.A.13	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Multiple	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A
2025-10-30	N.A.14	Type of initial design review used for each clearing service and the IDR was used to assess the risk of each clearing service.	Multiple	Test	Clearing Service	None		N/A		N/A		N/A	Condition		N/A		N/A

		Business/Criticality	Risk/Control Objective	Is it?	SuperLevel	SuperLevelRef	Account	CSP Ref	Description	Value	Comment	SuperLevelRef	Account	CSP Ref	Description	Value	Comment
2020-09-28	S.A.1.1	Type of initial margin added and how variation margin is calculated. Risk appreciation service and the way margin changes parameters for each initial margin model applied to that clearing service.	Frequency of Parameter Review Change Effective Date	Yes	MDL Data Point VTY 06-07		Clearing Service	N/A		2020-09-22	The credit factor of condition					N/A	N/A
2020-09-28	S.A.1.1	Number of back testing of initial margin, if 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 three months the margin coverage has been tested against any known call below the actual market-to-market exposure of that under period	No			Clearing Service	N/A		0		condition	N/A			1	N/A
2020-09-28	S.A.1.2	Specific if parameter calculation/calculation daily or only once a day, if more than weekly at what time of day.	Frequency of daily back testing results assessment.	Yes			Clearing Service	N/A		See time per day		condition	N/A			See time per day	N/A
2020-09-28	S.A.1.3	Number of assumed introduction/cancellation only or only once a day, if more than weekly at what time of day.	Time of daily trading results if observed once a day.	Yes			Clearing Service	N/A		See last		condition	N/A			See last	N/A
2020-09-28	S.A.2	Number of back testing of initial margin, if a minimum this should include, for each clearing service and each initial margin model applied to that clearing service.	Number of observations	No			Clearing Service	N/A		2880		condition	N/A			30	N/A
2020-09-28	S.A.3	Number of back testing of initial margin, if a minimum this should include, for each clearing service and each initial margin model applied to that clearing service.	Minimum coverage level	No			Clearing Service	N/A		100.0%		condition	N/A			98.75%	N/A
2020-09-28	S.A.4	Number of back testing of initial margin, if a minimum this should include, for each clearing service and each initial margin model applied to that clearing service.	Margin threshold of initial margin coverage (if defined as A/EAL) have occurred, report on size of uncovered exposure; Peak date	No			Clearing Service	N/A		0.00		condition	N/A			\$270,00	N/A
2020-09-28	S.A.5	Number of back testing of initial margin, if a minimum this should include, for each clearing service and each initial margin model applied to that clearing service.	Margin threshold of initial margin coverage (if defined as A/EAL) have occurred, report on size of uncovered exposure; Strategic flow	No			Clearing Service	N/A		0.00		condition	N/A			\$270,00	N/A
2020-09-28	S.A.6	Storage Total Variation Margin held to the CCP by participants each business day	Storage Total Variation Margin Paid to the CCP by participants each business day	Yes				N/A		BROKEDL 12							
2020-09-28	S.A.7	Storage total variation margin paid to the CCP by any given business day over the period	Business total variation Margin paid to the CCP by any given business day over the period	Yes				N/A		STHACR22 02							
2020-09-28	S.A.8	Storage aggregate initial margin held to the CCP by participants over the period	Business aggregate initial margin held to the CCP by any given business day over the period	Notified				N/A		\$CDMO 00		condition	N/A			1.00	N/A
2020-09-28	S.A.1	Legal Risk	Does whether the clearing service maintains sufficient resources to cover 2' or lower 2'	Yes				N/A		none1							
2020-09-28	S.A.2	Legal Risk	Size and composition of qualifying liquid resources for each clearing service (B) cash deposited at central bank of issue of the currency concerned	Yes				N/A		StochCompactConf(Shal) 0.00							
2020-09-28	S.A.2	Legal Risk	Size and composition of qualifying liquid resources for each clearing service (B) cash deposited at central bank of issue of the currency concerned	Yes				N/A		StochCompactConf(Shal) 0.00							
2020-09-28	S.A.3	Legal Risk	Size and composition of qualifying liquid resources for each clearing service (B) cash deposited at other control banks	Yes				N/A		StochCompactConf(Shal) 0.00							
2020-09-28	S.A.3	Legal Risk	Size and composition of qualifying liquid resources for each clearing service (B) cash deposited at other control banks	Yes				N/A		StochCompactConf(Shal) 0.00							
2020-09-28	S.A.4	Legal Risk	Size and composition of qualifying liquid resources for each clearing service (C) cleared cash deposited at commercial bank (including reserve repo)	Yes				N/A		StochCompactConf(Shal) 0.00							
2020-09-28	S.A.4	Legal Risk	Size and composition of qualifying liquid resources for each clearing service (C) cleared cash deposited at commercial bank (including reserve repo)	Yes				N/A		StochCompactConf(Shal) 0.00							
2020-09-28	S.A.5	Legal Risk	Size and composition of qualifying liquid resources for each clearing service (D) borrowed cash deposited at commercial bank	Yes				N/A		StochCompactConf(Shal) 0.00							

Report Date	Report Level/Identifier	Category	CF/Led	Description	Value	Comment	Report Level/Identifier	Category	CF/Led	Description	Value	Comment	Report Level/Identifier	Category	CF/Led	Description	Value	Comment	Report Level/Identifier	Category	CF/Led	Description	Value	Comment	Report Level/Identifier	Category	CF/Led	Description	Value	Comment
2023-09-30	N.5.1.5	Interest Rate Swap	N/A		2023-09-22	The credit factor of	Standard Swap Forwards	https://www.energen.com/energy	Energy	100	FX Transaction	N/A	2023-09-22	The credit factor of	100	Transaction	N/A	2023-09-22	The credit factor of	Standard Interest Rate Swap	http://www.abn-clearing.com/currency/Fxgl/	The credit factor of	Qualified General Collateral Swap Transaction	N/A	2023-09-22	The credit factor of the clearing member				
2023-09-30	N.5.1.1	Interest Rate Swap	N/A	0	N/A	Standard Swap Forwards	N/A	0	N/A	100	FX Transaction	N/A	0	N/A	100	Transaction	N/A	0	N/A	Standard Interest Rate Swap	N/A	0	N/A	Qualified General Collateral Swap Transaction	N/A	0	N/A			
2023-09-30	N.5.1.2	Interest Rate Swap	N/A	No time per day	N/A	Standard Swap Forwards	N/A	No time per day	N/A	100	FX Transaction	N/A	No time per day	N/A	100	Transaction	N/A	No time per day	N/A	Standard Interest Rate Swap	N/A	No time per day	N/A	Qualified General Collateral Swap Transaction	N/A	No time per day	N/A			
2023-09-30	N.5.1.3	Interest Rate Swap	N/A	Day End	N/A	Standard Swap Forwards	N/A	Day End	N/A	100	FX Transaction	N/A	Day End	N/A	100	Transaction	N/A	Day End	N/A	Standard Interest Rate Swap	N/A	Day End	N/A	Qualified General Collateral Swap Transaction	N/A	Day End	N/A			
2023-09-30	N.5.1.2	Interest Rate Swap	N/A	10250	N/A	Standard Swap Forwards	N/A	1026	N/A	100	FX Transaction	N/A	10200	N/A	100	Transaction	N/A	10200	N/A	Standard Interest Rate Swap	N/A	1041	N/A	Qualified General Collateral Swap Transaction	N/A	10400	N/A			
2023-09-30	N.5.1.3	Interest Rate Swap	N/A	100.00%	N/A	Standard Swap Forwards	N/A	100.00%	N/A	100	FX Transaction	N/A	100.00%	N/A	100	Transaction	N/A	100.00%	N/A	Standard Interest Rate Swap	N/A	100.00%	N/A	Qualified General Collateral Swap Transaction	N/A	100.00%	N/A			
2023-09-30	N.5.1.4	Interest Rate Swap	100	N/A	0.00	N/A	Standard Swap Forwards	10	N/A	0.00	N/A	0.00	N/A	100	Transaction	100	N/A	100	N/A	Standard Interest Rate Swap	10	0	N/A	Qualified General Collateral Swap Transaction	10	0	N/A			
2023-09-30	N.5.1.5	Interest Rate Swap	100	N/A	0.00	N/A	Standard Swap Forwards	10	N/A	0.00	N/A	0.00	N/A	100	Transaction	100	N/A	100	N/A	Standard Interest Rate Swap	10	0	N/A	Qualified General Collateral Swap Transaction	10	0	N/A			
2023-09-30	N.6.1																													
2023-09-30	N.7.1																													
2023-09-30	N.6.1	Interest Rate Swap	100	N/A	10001000.12	N/A	Standard Swap Forwards	10	N/A	10001000.00	N/A	10001000.00	N/A	100	Transaction	100	N/A	10001000.00	N/A	Standard Interest Rate Swap	10	10000000	N/A	Qualified General Collateral Swap Transaction	10	10000000	N/A			
2023-09-30	7.1.1																													
2023-09-30	7.1.2																													
2023-09-30	7.1.2																													
2023-09-30	7.1.3																													
2023-09-30	7.1.3																													
2023-09-30	7.1.4																													
2023-09-30	7.1.4																													
2023-09-30	7.1.5																													

ReportDate	Reference	RelevanceOfCrisis	RelevanceOfSystem	IssueType	ReportLevel1	ReportLevel2	ReportLevel3	CFRLevel	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.8	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.8	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan	RecoveryPlan
2023-09-30	7.1.10	Liquidity Risk	State whether the CF has positive views on central bank liquidity facilities.	Text	CF	RE3		N/A									
2023-09-30	7.1.11	Liquidity Risk	Details regarding the availability of payments or priority for clearing payments, if any, and any other policy, procedure, and arrangement relating to the clearing process.	Text	CF	RE3		N/A									
2023-09-30	7.1.12	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing member. (b) Issued cash collateral on non-qualifying assets	Recovery 2b, January	CF	RE3	RE3	N/A									

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Page/Doc	Reference	Report/Identified	Category	CP/Lab	Description	Value	Comment	Report/Identified	Category	CP/Lab	Description	Value	Comment	Report/Identified	Category	CP/Lab	Description	Value	Comment	Report/Identified	Category	CP/Lab	Description	Value	Comment	Report/Identified	Category	CP/Lab	Description	Value	Comment	Report/Identified	Category	CP/Lab	Description	Value	Comment
000-00-00	T.1.1.1																																				
000-00-00	T.1.1.1																																				
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000-00-00	T.1.1.1																																				

Report Date	Reference	Document Title	Business System	Asset Type	Report Unit	Report Unit Multiplier	Account	CFI Code	Security Code	Value	Comment	Report Unit Multiplier	Security Code	CFI Code	Security Code	Value	Comment
2025-09-30	15.1.1	Percentage of noteholders by value offered using a DCF, DCF or PAF valuation method	Percentage of noteholders by value offered using a DCF valuation method	Security: 20k, N	Defaulted	None		0.0		1.17%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.1.2	Percentage of noteholders by value offered using a DCF, DCF or PAF valuation method	Percentage of noteholders by value offered using a DCF valuation method	Security: 20k, N	Defaulted	None		0.0		1.00%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.1.3	Percentage of noteholders by value offered using a DCF, DCF or PAF valuation method	Percentage of noteholders by value offered using a DCF valuation method	Security: 20k, N	Defaulted	None		0.0		1.00%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.2.1	Percentage of noteholders by value offered using a DCF, DCF or PAF valuation method	Percentage of noteholders by value offered using a DCF valuation method	Security: 20k, N	Defaulted	None		0.0		1.17%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.2.2	Percentage of noteholders by value offered using a DCF, DCF or PAF valuation method	Percentage of noteholders by value offered using a DCF valuation method	Security: 20k, N	Defaulted	None		0.0		1.00%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.2.3	Percentage of noteholders by value offered using a DCF, DCF or PAF valuation method	Percentage of noteholders by value offered using a DCF valuation method	Security: 20k, N	Defaulted	None		0.0		1.00%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.3.1	Quantitative information related to Defaults: Amount of loss reserves, amount of initial margin	Quantitative information related to Defaults: Amount of loss reserves, amount of initial margin	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	N/A	N/A
2025-09-30	15.3.2	Quantitative information related to Defaults: Amount of other financial resources used to cover losses	Quantitative information related to Defaults: Amount of other financial resources used to cover losses	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	N/A	N/A
2025-09-30	15.3.3	Quantitative information related to Defaults: Progression of client portfolio closed year	Quantitative information related to Defaults: Progression of client portfolio closed year	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	N/A	N/A
2025-09-30	15.3.3.1	Quantitative information related to Defaults: Progression of client portfolio closed year	Quantitative information related to Defaults: Progression of client portfolio closed year	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	N/A	N/A
2025-09-30	15.3.3.2	Quantitative information related to Defaults: Progression of client portfolio closed year	Quantitative information related to Defaults: Progression of client portfolio closed year	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	N/A	N/A
2025-09-30	15.3.4	Quantitative information related to Defaults: Reported performance to other published material related to the identity	Quantitative information related to Defaults: Reported performance to other published material related to the identity	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	N/A	N/A
2025-09-30	15.4.1	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Security: 20k, N	Defaulted	None		N/A		101.00%		N/A	Condition		N/A	101.00%	N/A
2025-09-30	15.4.2	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Security: 20k, N	Defaulted	None		N/A		1.00%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.4.3	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Security: 20k, N	Defaulted	None		N/A		1.00%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.4.4	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Total Client Positions held as a share of notional volume closed or of the notional value of assets/line items/line items	Security: 20k, N	Defaulted	None		N/A		1.00%		N/A	Condition		N/A	1.00%	N/A
2025-09-30	15.5.1	General Business risk	Value of liquid net assets funded by equity	Security: 20k, currency	CFI	00.0	20	N/A		210100000.04		N/A					
2025-09-30	15.5.2	General Business risk	Net assets of parent operating company	Security: 20k, currency	CFI	00.0	20	N/A		100001000.00		N/A					
2025-09-30	15.5.3	General Business risk/ Financial Risk/ Income	Total Revenue	Security: 20k, currency	CFI	00.0	20	N/A		000000000.00		N/A					
2025-09-30	15.5.3	General Business risk/ Financial Risk/ Income	Total Expenses	Security: 20k, currency	CFI	00.0	20	N/A		000000000.00		N/A					
2025-09-30	15.5.3	General Business risk/ Financial Risk/ Income	Profit	Security: 20k, currency	CFI	00.0	20	N/A		000000000.00		N/A					
2025-09-30	15.5.4	General Business risk/ Financial Risk/ Income	Total Assets	Security: 20k, currency	CFI	00.0	20	N/A		000000000.00		N/A					
2025-09-30	15.5.5	General Business risk/ Financial Risk/ Income	Total Liabilities	Security: 20k, currency	CFI	00.0	20	N/A		000000000.00		N/A					
2025-09-30	15.5.6	General Business risk/ Financial Risk/ Income	Capital of noteholders issued by company participants in held on or off the CFI's balance sheet	Text	CFI	00.0		N/A		None collateral is held on the balance sheet. No cash collateral is held off the balance sheet.		N/A					
2025-09-30	15.5.7	General Business risk/ Financial Risk/ Income	Additional data or comments	Text	CFI	00.0		N/A		None		N/A					

Report Date	Reference	Declaration Title	Declaration System	Asset Type	Reported Unit	Reported Amount	Reported Unit	Reported Amount	Reported Unit	Reported Amount	Reported Unit	Reported Amount	Reported Unit	Reported Amount	Reported Unit	Reported Amount	Reported Unit	Reported Amount
2023-09-30	10.1.1	General business risk, home breakdown	Percentage of total income that came from the provision of clearing services	Monetary Unit, %	100	0.0			0.0			0.0						
2023-09-30	10.1.2	General business risk, home breakdown	Percentage of total income that came from the reimbursement for reorganization of assets provided to clearing participants	Monetary Unit, %	100	0.0			0.0			0.0						
2023-09-30	10.1.1	Total cash that not reported received from participants, regardless of the form in which it is held, deposited or loaned, with the exception of the receipt of initial margin or default fund contribution	Total cash that not reported received from participants, regardless of the form in which it is held, deposited or loaned, with the exception of the receipt of initial margin or default fund contribution	Monetary Unit, currency	100	0.0	100		0.0			211880563.38				211880563.38	0.0	
2023-09-30	10.1.2	Total cash that not reported received from participants, regardless of the form in which it is held, deposited or loaned, with the exception of the receipt of initial margin or default fund contribution	Total cash that not reported received from participants, regardless of the form in which it is held, deposited or loaned, with the exception of the receipt of initial margin or default fund contribution	Monetary Unit, currency	100	0.0	100		0.0			288873000.00						
2023-09-30	10.2.1	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo)	Monetary Unit, %	100	0.0			0.0			10.0%						
2023-09-30	10.2.2	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as collateral banks of issue of the issuer; reported	Monetary Unit, %	100	0.0			0.0			0.0%						
2023-09-30	10.2.3	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as other collateral assets	Monetary Unit, %	100	0.0			0.0			0.0%						
2023-09-30	10.2.4	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as collateral banks of issue of the issuer; reported	Monetary Unit, %	100	0.0			0.0			0.0%						
2023-09-30	10.2.5	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as collateral banks of issue of the issuer; reported	Monetary Unit, %	100	0.0			0.0			10.0%						
2023-09-30	10.2.6	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as collateral banks of issue of the issuer; reported	Monetary Unit, %	100	0.0			0.0			0.0%						
2023-09-30	10.2.7	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as collateral banks of issue of the issuer; reported	Monetary Unit, %	100	0.0			0.0			0.0%						
2023-09-30	10.2.8	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as collateral banks of issue of the issuer; reported	Monetary Unit, %	100	0.0			0.0			Percentage 100				36.1%		
2023-09-30	10.2.9	New total cash received from participants (10.1) in which reported in total, including:	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as collateral banks of issue of the issuer; reported	Monetary Unit, %	100	0.0			0.0			Percentage 100				14.12%		

[illegible]

Report Date	Reference	Declaration Title	Declaration System	Declaration Type	Report Limit	Report Limit Unit	Report Limit	CO ₂ Limit	Report Limit	Value	Amount	Report Limit Unit	Amount	CO ₂ Limit	Report Limit	Value	Amount
2022-09-30	10.3.3	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	10, 20	10	10						
2022-09-30	10.3.3	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	20	10	10						
2022-09-30	10.3.3	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	10, 20	10	10						
2022-09-30	10.3.4	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	10, 20	10	10						
2022-09-30	10.3.4	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	10, 20	10	10						
2022-09-30	10.3.4	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	10, 20	10	10						
2022-09-30	10.3.4	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	10, 20	10	10						
2022-09-30	10.3.4	Subperformance of participant assets (in euro)	Subperformance of participant assets (in euro) by the CO ₂ limit. Declaration: over the following month, the week and up to one month, the month and up to one year, the year and up to five years, five years	Report: 20, January	10	EUR	10	10	10, 20	10	10						

Page/Doc	Reference	Report/Document ID	Document	Doc/Link	Description	Value	Document	Report/Document ID	Document	Doc/Link	Description	Value	Document	Report/Document ID	Document	Doc/Link	Description	Value	Document	Report/Document ID	Document	Doc/Link	Description	Value	Document	Report/Document ID	Document	Doc/Link	Description	Value	Document	Report/Document ID	Document	Doc/Link	Description	Value	Document
2022-10-20	10.1.1																																				
2022-10-20	10.1.1																																				
2022-10-20	10.1.1																																				
2022-10-20	10.1.4																																				
2022-10-20	10.1.4																																				
2022-10-20	10.1.4																																				
2022-10-20	10.1.4																																				

	Index	Measure/Variable	Measurement Type	Unit/Type	Report Label	Report Label Ref	Access	CD Label	Description	Value	Comment	Power/Limit/Label	Access	CD Label	Description	Value	Comment
2025-09-30	10.3.4	Subrepresentation of participant answers (in one task)	Subrepresentation of participant answers (in one task): default label: over the following week/month/year (in one day/week/month/year); the week end up to one month; the month and up to one year; the year and up to ten years; five or more	Percent	20%	10%	10%	10%	10%	N/A	N/A						
2025-09-30	10.3.4	Subrepresentation of participant answers (in one task)	Subrepresentation of participant answers (in one task): default label: over the following week/month/year (in one day/week/month/year); the week end up to one month; the month and up to one year; the year and up to ten years; five or more	Percent	20%	10%	10%	10%	10%	N/A	N/A						
2025-09-30	10.3.1	Reported availability margin for the last two quarters) included in the following (checkboxes or not)	Reported availability margin for the last two quarters) included in the following (checkboxes or not)	Percent	20%	10%	10%	10%	10%	100.0%	over a twelve-month period						
2025-09-30	10.3.1	Reported availability of the user over the previous twelve-month period	Reported availability of the user over the previous twelve-month period	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1	Total number of failures	Total number of failures and failures affecting the user over the previous twelve-month period	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1	Recovery time (minutes)	Recovery time (minutes) of the user over the previous twelve-month period	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.1	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.2	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.3	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.4	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.5	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.6	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.7	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.8	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.9	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.10	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.11	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							
2025-09-30	10.3.1.12	Number of clearing numbers, to clearing number	Number of clearing numbers, to clearing number	Percent	20%	10%	10%	10%	10%	100.0%							

Reference	ReportLevelIdentification	Category	CPALab	Description	Value	Comment	ReportLevelIdentification	Category	CPALab	Description	Value	Comment	ReportLevelIdentification	Category	CPALab	Description	Value	Comment	ReportLevelIdentification	Category	CPALab	Description	Value	Comment	ReportLevelIdentification	Category	CPALab	Description	Value	Comment	ReportLevelIdentification	Category	CPALab	Description	Value	Comment
2023-09-30	15.1.4																																			
2023-09-30	15.1.4																																			
2023-09-30	15.1.1																																			
2023-09-30	15.1.1																																			
2023-09-30	15.1.1																																			
2023-09-30	15.1.1																																			
2023-09-30	15.1.1																																			
2023-09-30	15.1.1.1																																			
2023-09-30	15.1.1.1																																			
2023-09-30	15.1.1.2																																			
2023-09-30	15.1.1.3																																			
2023-09-30	15.1.2.1																																			
2023-09-30	15.1.2.2																																			
2023-09-30	15.1.2.3																																			
2023-09-30	15.1.2.4																																			
2023-09-30	15.1.3.1																																			
2023-09-30	15.1.3.2																																			
2023-09-30	15.1.3.3																																			
2023-09-30	15.1.3.4																																			
2023-09-30	15.1.3.1																																			
2023-09-30	15.1.3.2																																			

Report Date	Reference	Business Title	Business Description	Business Type	Reported At	Reported By	Reported For	Reported To	Reported On	Reported By	Reported For	Reported To	Reported On	Reported By	Reported For	Reported To
2020-09-30	18.2.1	New Position Concentration	For each reporting period with less than 25 members, but fewer than 25 members. Percentage of any positions held by the largest five, including both direct and indirect, in aggregate, and paid over the period.	Member, 25, N	Defaulted	None & Qualified General Counsel	N/A	Storage/Quarter	N/A	None	None	None	None	None	None	None
2020-09-30	18.2.1	New Position Concentration	For each reporting period with less than 25 members, but fewer than 25 members. Percentage of any positions held by the largest five, including both direct and indirect, in aggregate, and paid over the period.	Member, 25, N	Defaulted	None & Qualified General Counsel	N/A	Public/Quarter	N/A	None	None	None	None	None	None	None
2020-09-30	18.2.2	New Position Concentration	For each reporting period with 25 or more members. Percentage of any positions held by the largest five, including both direct and indirect, in aggregate, and paid over the period.	Member, 25, N	Defaulted	None & Qualified General Counsel	N/A	Storage/Quarter	96.0%	None	None	None	None	None	None	None
2020-09-30	18.2.2	New Position Concentration	For each reporting period with 25 or more members. Percentage of any positions held by the largest five, including both direct and indirect, in aggregate, and paid over the period.	Member, 25, N	Defaulted	None & Qualified General Counsel	N/A	Public/Quarter	96.0%	None	None	None	None	None	None	None
2020-09-30	18.2.3	New Position Concentration	For each reporting period with 25 or more members. Percentage of any positions held by the largest five, including both direct and indirect, in aggregate, and paid over the period.	Member, 25, N	Defaulted	None & Qualified General Counsel	N/A	Storage/Quarter	97.2%	None	None	None	None	None	None	None
2020-09-30	18.2.3	New Position Concentration	For each reporting period with 25 or more members. Percentage of any positions held by the largest five, including both direct and indirect, in aggregate, and paid over the period.	Member, 25, N	Defaulted	None & Qualified General Counsel	N/A	Public/Quarter	96.0%	None	None	None	None	None	None	None
2020-09-30	18.2.1	Initial Margin Concentration	For each reporting period with less than 25 members, but fewer than 25 members. Percentage of any positions held by the largest five, including both direct and indirect, in aggregate, and paid over the period.	Member, 25, N	Defaulted	None	N/A	Storage/Quarter	N/A	None	None	None	None	None	None	None

Report Date	Reference	Report Level/Identif. Ref.	Category	CFR Code	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFR Code	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFR Code	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFR Code	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFR Code	Description	Value	Comment	Report Level/Identif. Ref.	Category	CFR Code	Description	Value	Comment
2023-09-30	18.2.1	Interest Rate Swap	N/A	Storage/Quarter	N/A	N/A	Standard Real Forwards	N/A	Storage/Quarter	N/A	N/A	N/A	100 FX Transaction	N/A	Storage/Quarter	N/A	N/A	100 Transaction	N/A	Storage/Quarter	95.81%	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	N/A	N/A										
2023-09-30	18.2.1	Interest Rate Swap	N/A	Peak/Quarter	N/A	N/A	Standard Real Forwards	N/A	Peak/Quarter	N/A	N/A	N/A	100 FX Transaction	N/A	Peak/Quarter	N/A	N/A	100 Transaction	N/A	Peak/Quarter	94.66%	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	N/A	N/A										
2023-09-30	18.2.2	Interest Rate Swap	N/A	Storage/Quarter	16.10%	N/A	Standard Real Forwards	N/A	Storage/Quarter	96.10%	N/A	N/A	100 FX Transaction	N/A	Storage/Quarter	96.83%	N/A	100 Transaction	N/A	Storage/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	73.10%	N/A										
2023-09-30	18.2.2	Interest Rate Swap	N/A	Peak/Quarter	16.10%	N/A	Standard Real Forwards	N/A	Peak/Quarter	96.10%	N/A	N/A	100 FX Transaction	N/A	Peak/Quarter	91.52%	N/A	100 Transaction	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	93.22%	N/A										
2023-09-30	18.2.3	Interest Rate Swap	N/A	Storage/Quarter	17.10%	N/A	Standard Real Forwards	N/A	Storage/Quarter	91.11%	N/A	N/A	100 FX Transaction	N/A	Storage/Quarter	91.79%	N/A	100 Transaction	N/A	Storage/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	98.40%	N/A										
2023-09-30	18.2.3	Interest Rate Swap	N/A	Peak/Quarter	17.10%	N/A	Standard Real Forwards	N/A	Peak/Quarter	96.69%	N/A	N/A	100 FX Transaction	N/A	Peak/Quarter	96.13%	N/A	100 Transaction	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	100.00%	N/A										
2023-09-30	18.2.1	Interest Rate Swap	N/A	N/A	N/A	N/A	Standard Real Forwards	N/A	Storage/Quarter	N/A	N/A	N/A	100 FX Transaction	N/A	Storage/Quarter	N/A	N/A	100 Transaction	N/A	Storage/Quarter	94.96%	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	N/A	N/A	Qualifical General Collateral Swap Transaction				N/A	Storage	N/A	N/A		

Report Date	Reference	Measurement Title	Measurement System	Unit Type	Reported Unit	Reported Unit Unit	Reported Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit
2025-10-30	10.3.1	Initial Margin Concentration	For each clearing service with less than 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A	PublicQuarter	N/A		Comedition	N/A	PublicQuarter	10.0%
2025-10-30	10.3.2	Initial Margin Concentration	For each clearing service with 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A	StorageQuarter	10.5%		Comedition	N/A	StorageQuarter	N/A
2025-10-30	10.3.2	Initial Margin Concentration	For each clearing service with 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A	PublicQuarter	10.5%		Comedition	N/A	PublicQuarter	N/A
2025-10-30	10.3.3	Initial Margin Concentration	For each clearing service with 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A	StorageQuarter	10.8%		Comedition	N/A	StorageQuarter	N/A
2025-10-30	10.3.3	Initial Margin Concentration	For each clearing service with 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A	PublicQuarter	10.1%		Comedition	N/A	PublicQuarter	N/A
2025-10-30	10.4.1	Aggregated Default Fund Concentration	For each aggregated default fund with less than 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A		N/A		Comedition	N/A		10.0%
2025-10-30	10.4.2	Aggregated Default Fund Concentration	For each aggregated default fund with 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A		10.1%		Comedition	N/A		N/A
2025-10-30	10.4.3	Aggregated Default Fund Concentration	For each aggregated default fund with 25 or more members, the percentage of initial margin posted by the clearing member, including both house and aggregate, is appropriate and Push over the counter	Member: 25k, 5	Defaulted	None				N/A		11.9%		Comedition	N/A		N/A

		ReportLevel/Identified Item	Category	CFRLabel	Description	Value	Comment	ReportLevel/Identified Item	Category	CFRLabel	Description	Value	Comment	ReportLevel/Identified Item	Category	CFRLabel	Description	Value	Comment	ReportLevel/Identified Item	Category	CFRLabel	Description	Value	Comment	ReportLevel/Identified Item	Category	CFRLabel	Description	Value	Comment	ReportLevel/Identified Item	Category	CFRLabel	Description	Value	Comment	
2025-09-30	15.3.1	Interest Rate Swap	N/A	N/A	N/A	N/A	N/A	Standard Swap Forwards	N/A	Fixed/Quarter	N/A	N/A	N/A	100 FX Transactions	N/A	Fixed/Quarter	N/A	N/A	100 Transactions	N/A	Fixed/Quarter	75.6%	N/A	Standard Interest Rate Swap	N/A	Fixed/Quarter	N/A	N/A	Qualified General Collateral Swap Transaction	N/A	Fixed/Quarter	N/A	N/A	N/A	N/A	N/A	N/A	N/A
2025-09-30	15.3.2	Interest Rate Swap	N/A	Average/Quarter	81.8%	N/A	N/A	Standard Swap Forwards	N/A	Average/Quarter	86.10%	N/A	N/A	100 FX Transactions	N/A	Average/Quarter	81.50%	N/A	100 Transactions	N/A	Average/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Average/Quarter	86.0%	N/A	Qualified General Collateral Swap Transaction	N/A	Average/Quarter	82.8%	N/A	N/A	N/A	N/A	N/A	N/A
2025-09-30	15.3.2	Interest Rate Swap	N/A	Peak/Quarter	82.1%	N/A	N/A	Standard Swap Forwards	N/A	Peak/Quarter	87.6%	N/A	N/A	100 FX Transactions	N/A	Peak/Quarter	84.9%	N/A	100 Transactions	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	79.10%	N/A	Qualified General Collateral Swap Transaction	N/A	Peak/Quarter	80%	N/A	N/A	N/A	N/A	N/A	N/A
2025-09-30	15.3.3	Interest Rate Swap	N/A	Average/Quarter	74.5%	N/A	N/A	Standard Swap Forwards	N/A	Average/Quarter	86.0%	N/A	N/A	100 FX Transactions	N/A	Average/Quarter	76.5%	N/A	100 Transactions	N/A	Average/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Average/Quarter	85.10%	N/A	Qualified General Collateral Swap Transaction	N/A	Average/Quarter	85.8%	N/A	N/A	N/A	N/A	N/A	N/A
2025-09-30	15.3.3	Interest Rate Swap	N/A	Peak/Quarter	75.1%	N/A	N/A	Standard Swap Forwards	N/A	Peak/Quarter	86.10%	N/A	N/A	100 FX Transactions	N/A	Peak/Quarter	76.10%	N/A	100 Transactions	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	85.10%	N/A	Qualified General Collateral Swap Transaction	N/A	Peak/Quarter	85.10%	N/A	N/A	N/A	N/A	N/A	N/A
2025-09-30	15.4.1	Interest Rate Swap	N/A	N/A	N/A	N/A	N/A	Standard Swap Forwards	N/A	N/A	N/A	N/A	N/A	100 FX Transactions	N/A	N/A	N/A	N/A	100 Transactions	N/A	N/A	86.6%	N/A	Standard Interest Rate Swap	N/A	N/A	N/A	Qualified General Collateral Swap Transaction	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
2025-09-30	15.4.2	Interest Rate Swap	N/A	N/A	86.6%	N/A	N/A	Standard Swap Forwards	N/A	N/A	86.10%	N/A	N/A	100 FX Transactions	N/A	N/A	86.10%	N/A	100 Transactions	N/A	N/A	N/A	N/A	Standard Interest Rate Swap	N/A	N/A	N/A	Qualified General Collateral Swap Transaction	N/A	N/A	86.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
2025-09-30	15.4.3	Interest Rate Swap	N/A	N/A	87.1%	N/A	N/A	Standard Swap Forwards	N/A	N/A	87.1%	N/A	N/A	100 FX Transactions	N/A	N/A	86.3%	N/A	100 Transactions	N/A	N/A	N/A	N/A	Standard Interest Rate Swap	N/A	N/A	N/A	Qualified General Collateral Swap Transaction	N/A	N/A	100.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

[illegible]

[illegible]

Report Date	Report Level/Identifier	Category	CFR Label	Description	Value	Comment	Report Level/Identifier	Category	CFR Label	Description	Value	Comment	Report Level/Identifier	Category	CFR Label	Description	Value	Comment	Report Level/Identifier	Category	CFR Label	Description	Value	Comment	Report Level/Identifier	Category	CFR Label	Description	Value	Comment	Report Level/Identifier	Category	CFR Label	Description	Value	Comment		
2025-09-30	25.5.1.1																																					
2025-09-30	25.5.1.2																																					
2025-09-30	25.6.1.1																																					
2025-09-30	25.6.1.2																																					
2025-09-30	25.5.1																																					
2025-09-30	25.5.2																																					
2025-09-30	25.1.1	Interest Rate Swap	N/A	ASC	1000	N/A	Standard Real Forward	N/A	100	0	N/A	100	FX Transaction	N/A	100	12754	N/A	100	Transaction	N/A	100	00	N/A	Standard Interest Rate Swap	N/A	100	10	N/A	Qualified General Collateral Repo Transaction	N/A	100	10	N/A					
2025-09-30	25.1.2	Interest Rate Swap	100	N/A	ASC	17810214025.37	N/A	Standard Real Forward	100	N/A	100	1011300095.00	N/A	100	FX Transaction	100	N/A	100	000100000205.00	N/A	100	Transaction	100	N/A	100	1010002101.00	N/A	Standard Interest Rate Swap	N/A	100	100	100	100101010102.84	N/A				
2025-09-30	25.2.1	Interest Rate Swap	100	N/A	ASC	42702101000000.00	N/A	Standard Real Forward	100	N/A	100	2000000000.00	N/A	100	FX Transaction	100	N/A	100	12102101000000.00	N/A	100	Transaction	100	N/A	100	1010000000.00	N/A	Standard Interest Rate Swap	N/A	100	100	100	1000000000	N/A				
2025-09-30	25.2.2	Interest Rate Swap	N/A	ASC	Interest Rate Swap	N/A	Standard Real Forward	N/A	100	Standard Real Forward	N/A	100	FX Transaction	N/A	100	Transaction	N/A	100	100	FX Transaction	N/A	100	Transaction	N/A	Standard Interest Rate Swap	N/A	100	Standard Interest	N/A	Qualified General Collateral Repo Transaction	N/A	100	Qualified General Collateral	N/A	Standard & Qualified General Collateral Repo Transaction	N/A	100	Standard & Qualified
2025-09-30	25.2.3	Interest Rate Swap	N/A	ASC	Interest Rate Swap	N/A	Standard Real Forward	N/A	100	Standard Real Forward	N/A	100	FX Transaction	N/A	100	Transaction	N/A	100	100	FX Transaction	N/A	100	Transaction	N/A	Standard Interest Rate Swap	N/A	100	Standard Interest	N/A	Qualified General Collateral Repo Transaction	N/A	100	Qualified General Collateral	N/A	Standard & Qualified General Collateral Repo Transaction	N/A	100	Standard & Qualified
2025-09-30	25.2.4	Interest Rate Swap	N/A	ASC	N/A	N/A	Standard Real Forward	N/A	100	N/A	N/A	N/A	FX Transaction	N/A	100	N/A	N/A	N/A	Transaction	N/A	100	N/A	N/A	Standard Interest Rate Swap	N/A	100	N/A	N/A	Qualified General Collateral Repo Transaction	N/A	100	N/A	N/A					
2025-09-30	25.3.1	Interest Rate Swap	N/A	Reclassification	1000.00	N/A	Standard Real Forward	N/A	Reclassification	00.00	N/A	100	FX Transaction	N/A	100	Reclassification	12754.00	N/A	100	Transaction	N/A	100	Reclassification	000.00	Standard Interest Rate Swap	N/A	100	Reclassification	10	N/A	Qualified General Collateral Repo Transaction	N/A	Reclassification	10	N/A			
2025-09-30	25.3.2	Interest Rate Swap	100	N/A	Reclassification	17810214025.37	N/A	Standard Real Forward	100	N/A	Reclassification	1011300095.00	N/A	100	FX Transaction	100	N/A	Reclassification	000100000205.00	N/A	100	Transaction	100	N/A	Reclassification	1010002101.00	N/A	Standard Interest Rate Swap	N/A	100	Reclassification	100101010102.84	N/A					

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
2025-09-30	Clearing Service	Bonds	CNY										
2025-09-30	Clearing Service	Commodities	CNY										
2025-09-30	Clearing Service	Interest Rate Swaps	CNY										
2025-09-30	Clearing Service	Standard Bond Forwards	CNY										
2025-09-30	Clearing Service	RMB FX Transactions	USD										
2025-09-30	Clearing Service	G10 Transactions	USD										
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY										
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY										
2025-09-30	Default Fund	Bonds	CNY				82,920,000.00	82,920,000.00	0.00	0.00	82,920,000.00		0.00
2025-09-30	Default Fund	Commodities	CNY				6,300,000.00	6,300,000.00	0.00	0.00	6,300,000.00		0.00
2025-09-30	Default Fund	Interest Rate Swaps	CNY				2,551,030,000.00	2,551,030,000.00	0.00	0.00	2,551,030,000.00		0.00
2025-09-30	Default Fund	Standard Bond Forwards	CNY				6,000,000.00	6,000,000.00	0.00	0.00	6,000,000.00		0.00
2025-09-30	Default Fund	RMB FX Transactions	CNY				31,554,000,000.00	31,554,000,000.00	0.00	0.00	31,554,000,000.00		0.00
2025-09-30	Default Fund	G10 Transactions	CNY				4,766,960,000.00	4,766,960,000.00	0.00	0.00	4,766,960,000.00		0.00
2025-09-30	Default Fund	RMB FX Transactions	USD										
2025-09-30	Default Fund	G10 Transactions	USD										
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY				0	0	0	0	0		0.00
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY				2520000	2520000	0	0	2520000		0.00
2025-09-30	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.	
2025-09-30	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
2025-09-30	Clearing Service	Bonds	CNY												N/A	VAR/HS	2021/10/8	VAR/HS	2021/10/8	99.50%	N/A
2025-09-30	Clearing Service	Commodities	CNY												N/A	ES/HS	2020/7/13	ES/HS	2020/7/13	99.00%	N/A
2025-09-30	Clearing Service	Interest Rate Swaps	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2025-09-30	Clearing Service	Standard Bond Forwards	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2025-09-30	Clearing Service	RMB FX Transactions	USD												N/A	ES/HS	N/A	ES/HS	N/A	99.00%	N/A
2025-09-30	Clearing Service	G10 Transactions	USD												N/A	ES/PHS	N/A	ES/PHS	N/A	99.50%	N/A
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY												N/A	VAR/HS	2024/4/9	VAR/HS	2024/4/9	99.50%	N/A
2025-09-30	Default Fund	Bonds	CNY	0.00	Cover 2	3	0	0													
2025-09-30	Default Fund	Commodities	CNY	0.00	Cover 2	2	0	0													
2025-09-30	Default Fund	Interest Rate Swaps	CNY	8974820.41	Cover 2	10	0	0													
2025-09-30	Default Fund	Standard Bond Forwards	CNY	1402.60	Cover 2	2	0	0													
2025-09-30	Default Fund	RMB FX Transactions	CNY	134117108.43	Cover 2	5	0	0													
2025-09-30	Default Fund	G10 Transactions	CNY	2670439.45	Cover 2	5	0	0													
2025-09-30	Default Fund	RMB FX Transactions	USD																		
2025-09-30	Default Fund	G10 Transactions	USD																		
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY	13432.00	Cover 2	2	0	0													
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY	0.00	Cover 2	3	0	0													
2025-09-30	CCP	Shanghai Clearing House	CNY						https://www.shclearing.com.cn/	Cash	99.50%	10 days	500	0							
2025-09-30	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
2025-09-30	Clearing Service	Bonds	CNY	500days	2021/10/8	N/A	N/A	3days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	24000	100.00%	0.00	0.00
2025-09-30	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/202007/20200710_709841.html	Twice every week	https://www.shclearing.com.cn/cis/bzjyq/	1	One time per day	Day End	80	98.75%	43,270.00	43,270.00
2025-09-30	Clearing Service	Interest Rate Swaps	CNY	250days	N/A	N/A	N/A	10days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	50250	100.00%	0.00	0.00
2025-09-30	Clearing Service	Standard Bond Forwards	CNY	250days	N/A	N/A	N/A	2days	N/A	N/A	Quarterly	https://www.shclearing.com.cn/cpvw/fxgl/	0	One time per day	Day End	5796	100.00%	0.00	0.00
2025-09-30	Clearing Service	RMB FX Transactions	USD	500days	N/A	N/A	N/A	5days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	23500	100.00%	0.00	0.00
2025-09-30	Clearing Service	G10 Transactions	USD	250days	N/A	N/A	N/A	5days	N/A	N/A	Annual	2025/9/22	4	One time per day	Day End	10250	99.96%	12676405.73	6249796.16
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY	250days	N/A	N/A	N/A	2days	N/A	N/A	Quarterly	http://www.shclearing.com/cpvw/fxgl/	0	One time per day	Day End	3943	100.00%	0.00	0.00
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY	500days	2024/4/9	N/A	N/A	3days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	14000	100.00%	0	0
2025-09-30	Default Fund	Bonds	CNY																
2025-09-30	Default Fund	Commodities	CNY																
2025-09-30	Default Fund	Interest Rate Swaps	CNY																
2025-09-30	Default Fund	Standard Bond Forwards	CNY																
2025-09-30	Default Fund	RMB FX Transactions	CNY																
2025-09-30	Default Fund	G10 Transactions	CNY																
2025-09-30	Default Fund	RMB FX Transactions	USD																
2025-09-30	Default Fund	G10 Transactions	USD																
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																
2025-09-30	CCP	Shanghai Clearing House	CNY																
2025-09-30	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
2025-09-30	Clearing Service	Bonds	CNY															
2025-09-30	Clearing Service	Commodities	CNY															
2025-09-30	Clearing Service	Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Standard Bond Forwards	CNY															
2025-09-30	Clearing Service	RMB FX Transactions	USD															
2025-09-30	Clearing Service	G10 Transactions	USD															
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY															
2025-09-30	Default Fund	Bonds	CNY			6,426,000.00						11.71%	0.00%	0.00%	0.71%	0.00%	0.00%	N/A
2025-09-30	Default Fund	Commodities	CNY			0.00						0.00%	0.00%	0.01%	0.00%	0.00%	0.02%	N/A
2025-09-30	Default Fund	Interest Rate Swaps	CNY			182,613,059.12						0.00%	0.00%	16.74%	0.00%	0.00%	10.32%	N/A
2025-09-30	Default Fund	Standard Bond Forwards	CNY			123,821,186.89						0.00%	0.00%	1.42%	0.00%	0.00%	0.37%	N/A
2025-09-30	Default Fund	RMB FX Transactions	CNY									0.00%	0.00%	62.83%	0.00%	0.00%	83.82%	N/A
2025-09-30	Default Fund	G10 Transactions	CNY									0.00%	0.00%	0.20%	0.00%	0.00%	4.18%	N/A
2025-09-30	Default Fund	RMB FX Transactions	USD			605,400,236.00												
2025-09-30	Default Fund	G10 Transactions	USD			218,269,823.00												
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY			558,802,000.00						0.00%	0.00%	5.59%	0.00%	0.00%	0.48%	N/A
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY			1,600,000.00						1.49%	0.00%	0.00%	0.10%	0.00%	0.00%	N/A
2025-09-30	CCP	Shanghai Clearing House	CNY	1,860,467,724.33	6,719,423,522.02		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							
2025-09-30	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
2025-09-30	Clearing Service	Bonds	CNY															
2025-09-30	Clearing Service	Commodities	CNY															
2025-09-30	Clearing Service	Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Standard Bond Forwards	CNY															
2025-09-30	Clearing Service	RMB FX Transactions	USD															
2025-09-30	Clearing Service	G10 Transactions	USD															
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY															
2025-09-30	Default Fund	Bonds	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	Commodities	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	Interest Rate Swaps	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	Standard Bond Forwards	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	RMB FX Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	G10 Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	RMB FX Transactions	USD															
2025-09-30	Default Fund	G10 Transactions	USD															
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	CCP	Shanghai Clearing House	CNY									21852406076.94	1009501957.59	6705787217.34	2027632634.81	3254919185.85	252015136421.38	230162730344.44
2025-09-30	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
2025-09-30	Clearing Service	Bonds	CNY																		
2025-09-30	Clearing Service	Commodities	CNY																		
2025-09-30	Clearing Service	Interest Rate Swaps	CNY																		
2025-09-30	Clearing Service	Standard Bond Forwards	CNY																		
2025-09-30	Clearing Service	RMB FX Transactions	USD																		
2025-09-30	Clearing Service	G10 Transactions	USD																		
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																		
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																		
2025-09-30	Default Fund	Bonds	CNY																		
2025-09-30	Default Fund	Commodities	CNY																		
2025-09-30	Default Fund	Interest Rate Swaps	CNY																		
2025-09-30	Default Fund	Standard Bond Forwards	CNY																		
2025-09-30	Default Fund	RMB FX Transactions	CNY																		
2025-09-30	Default Fund	G10 Transactions	CNY																		
2025-09-30	Default Fund	RMB FX Transactions	USD																		
2025-09-30	Default Fund	G10 Transactions	USD																		
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																		
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																		
2025-09-30	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	191,438,907,543.36	38,969,730,000.00	100.00%	0.00%	0.00%	0.00%	100.00%	0.00%	0.00%	306.22	0.00%	0.00%	0.00%	0.00%
2025-09-30	CCP	Shanghai Clearing House	USD					5,741,596,599.80													

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
2025-09-30	Clearing Service	Bonds	CNY								
2025-09-30	Clearing Service	Commodities	CNY								
2025-09-30	Clearing Service	Interest Rate Swaps	CNY								
2025-09-30	Clearing Service	Standard Bond Forwards	CNY								
2025-09-30	Clearing Service	RMB FX Transactions	USD								
2025-09-30	Clearing Service	G10 Transactions	USD								
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY								
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY								
2025-09-30	Default Fund	Bonds	CNY								
2025-09-30	Default Fund	Commodities	CNY								
2025-09-30	Default Fund	Interest Rate Swaps	CNY								
2025-09-30	Default Fund	Standard Bond Forwards	CNY								
2025-09-30	Default Fund	RMB FX Transactions	CNY								
2025-09-30	Default Fund	G10 Transactions	CNY								
2025-09-30	Default Fund	RMB FX Transactions	USD								
2025-09-30	Default Fund	G10 Transactions	USD								
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY								
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY								
2025-09-30	CCP	Shanghai Clearing House	CNY	0.00%	N/A	N/A	N/A	N/A	0.00%	N/A	N/A
2025-09-30	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
2025-09-30	Clearing Service	Bonds	CNY																					
2025-09-30	Clearing Service	Commodities	CNY																					
2025-09-30	Clearing Service	Interest Rate Swaps	CNY																					
2025-09-30	Clearing Service	Standard Bond Forwards	CNY																					
2025-09-30	Clearing Service	RMB FX Transactions	USD																					
2025-09-30	Clearing Service	G10 Transactions	USD																					
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																					
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																					
2025-09-30	Default Fund	Bonds	CNY													N/A	35.19%	51.68%			100.00%	100.00%	100.00%	100.00%
2025-09-30	Default Fund	Commodities	CNY													47.62%	N/A	N/A			100.00%	100.00%	N/A	N/A
2025-09-30	Default Fund	Interest Rate Swaps	CNY													N/A	68.87%	82.11%			100.00%	97.16%	100.00%	100.00%
2025-09-30	Default Fund	Standard Bond Forwards	CNY													N/A	50.50%	77.17%			100.00%	100.00%	100.00%	100.00%
2025-09-30	Default Fund	RMB FX Transactions	CNY													N/A	68.04%	85.38%			100.00%	100.00%	100.00%	100.00%
2025-09-30	Default Fund	G10 Transactions	CNY													88.47%	N/A	N/A			100.00%	100.00%	N/A	N/A
2025-09-30	Default Fund	RMB FX Transactions	USD																					
2025-09-30	Default Fund	G10 Transactions	USD																					
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY													N/A	N/A	N/A			100.00%	100.00%	100.00%	100.00%
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY													N/A	93.65%	100.00%			100.00%	100.00%	100.00%	100.00%
2025-09-30	CCP	Shanghai Clearing House	CNY	99.9% over a twelve-month period	100.00%	Within 2 hour(s)	13	92	0	0	0	77	28	103	2				933	13				
2025-09-30	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
2025-09-30	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	40,969,730,000.00	0.00	0.00
2025-09-30	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	40,969,730,000.00	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
2025-09-30	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,969,730,000.00
2025-09-30	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,969,730,000.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.4.3	4.4.6	4.4.7	4.4.10
2025-09-30	Default Fund	Bonds	PeakDayAmountInPast12 Months	CNY	59,978,387.95	0.00	73,737,463.83	0.00
2025-09-30	Default Fund	Commodities	PeakDayAmountInPast12 Months	CNY	492,047.41	0.00	492,047.41	0.00
2025-09-30	Default Fund	Interest Rate Swaps	PeakDayAmountInPast12 Months	CNY	2,950,424,035.44	0.00	3,662,869,218.40	0.00
2025-09-30	Default Fund	Standard Bond Forwards	PeakDayAmountInPast13 Months	CNY	15,327,050.43	0.00	17,791,463.08	0.00
2025-09-30	Default Fund	RMB FX Transactions	PeakDayAmountInPast12 Months	USD	3,741,694,570.75	0.00	4,136,317,967.27	0.00
2025-09-30	Default Fund	G10 Transactions	PeakDayAmountInPast12 Months	USD	493,256,318.09	0.00	565,961,564.29	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	PeakDayAmountInPast12 Months	CNY	5,180,425.21	0.00	5,180,425.21	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	PeakDayAmountInPast13 Months	CNY	2,632,226.34	0.00	3,268,771.37	0.00
2025-09-30	Default Fund	Bonds	MeanAverageOverPrevious12Months	CNY	8,890,285.90	0.00	11,261,403.43	0.00
2025-09-30	Default Fund	Commodities	MeanAverageOverPrevious12Months	CNY	2,104.76	0.00	2,104.76	0.00
2025-09-30	Default Fund	Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	2,038,840,927.31	0.00	2,445,882,242.54	0.00
2025-09-30	Default Fund	Standard Bond Forwards	MeanAverageOverPrevious12Months	CNY	3,585,227.15	0.00	4,543,478.89	0.00
2025-09-30	Default Fund	RMB FX Transactions	MeanAverageOverPrevious12Months	USD	2,973,494,568.61	0.00	3,285,748,369.09	0.00
2025-09-30	Default Fund	G10 Transactions	MeanAverageOverPrevious12Months	USD	305,658,095.61	0.00	387,769,241.42	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	256,998.43	0.00	271,439.13	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	MeanAverageOverPrevious12Months	CNY	126,335.54	0.00	129,920.02	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.4.5	4.4.9
2025-09-30	Default Fund	Bonds	AmountExceeded	CNY	0.00	0.00
2025-09-30	Default Fund	Commodities	AmountExceeded	CNY	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	AmountExceeded	CNY	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	AmountExceeded	CNY	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions	AmountExceeded	USD	0.00	0.00
2025-09-30	Default Fund	G10 Transactions	AmountExceeded	USD	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	AmountExceeded	CNY	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo	AmountExceeded	CNY	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	6.1.1
2025-09-30	Default Fund	Bonds	House Net	CNY	897,331,200.00
2025-09-30	Default Fund	Bonds	Client Net	CNY	0.00
2025-09-30	Default Fund	Bonds	Client Gross	CNY	5,668,000.00
2025-09-30	Default Fund	Bonds	Total	CNY	902,999,200.00
2025-09-30	Default Fund	Commodities	House Net	CNY	0.00
2025-09-30	Default Fund	Commodities	Client Net	CNY	0.00
2025-09-30	Default Fund	Commodities	Client Gross	CNY	0.00
2025-09-30	Default Fund	Commodities	Total	CNY	0.00
2025-09-30	Default Fund	Interest Rate Swaps	House Net	CNY	20,492,404,474.40
2025-09-30	Default Fund	Interest Rate Swaps	Client Net	CNY	0.00
2025-09-30	Default Fund	Interest Rate Swaps	Client Gross	CNY	7,030,189,640.96
2025-09-30	Default Fund	Interest Rate Swaps	Total	CNY	27,522,594,115.36
2025-09-30	Default Fund	Standard Bond Forwards	House Net	CNY	523,541,609.59
2025-09-30	Default Fund	Standard Bond Forwards	Client Net	CNY	0.00
2025-09-30	Default Fund	Standard Bond Forwards	Client Gross	CNY	122,385,000.00
2025-09-30	Default Fund	Standard Bond Forwards	Total	CNY	645,926,609.59
2025-09-30	Default Fund	RMB FX Transactions	House Net	USD	10,644,520,678.00
2025-09-30	Default Fund	RMB FX Transactions	Client Net	USD	0.00
2025-09-30	Default Fund	RMB FX Transactions	Client Gross	USD	432,880,462.00
2025-09-30	Default Fund	RMB FX Transactions	Total	USD	11,077,401,140.00
2025-09-30	Default Fund	G10 Transactions	House Net	USD	754,565,850.00
2025-09-30	Default Fund	G10 Transactions	Client Net	USD	0.00
2025-09-30	Default Fund	G10 Transactions	Client Gross	USD	145,435,308.00
2025-09-30	Default Fund	G10 Transactions	Total	USD	900,001,158.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	House Net	CNY	657,414,000.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	Client Net	CNY	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	Client Gross	CNY	32,172,000.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	Total	CNY	689,586,000.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	House_Net	CNY	111,224,000.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	Client_Net	CNY	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	Client_Gross	CNY	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	Total	CNY	111,224,000.00

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
2025-09-30	Default Fund	Bonds	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	5,362,793.97	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	5,362,793.97	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	1,110,072,540.25	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	1,110,072,540.25	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	1,115,435,334.22	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	1,115,435,334.22	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	47,605,739.60	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	47,605,739.60	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	13,710,799.84	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	13,710,799.84	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	61,316,539.44	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	61,316,539.44	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	7,337,900,859.41	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	7,337,900,859.41	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	20,836,061,392.14	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	20,836,061,392.14	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	28,173,962,251.55	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	28,173,962,251.55	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	127,494,986.82	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	127,494,986.82	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	1,257,118,541.19	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	1,257,118,541.19	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	1,384,613,528.01	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	1,384,613,528.01	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	USD	0.00	0.00	0.00	20,050,000.00	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	USD	0.00	0.00	0.00	20,050,000.00	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	USD	0.00	0.00	0.00	2,667,983,299.90	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	USD	0.00	0.00	0.00	2,667,983,299.90	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	USD	0.00	0.00	0.00	2,688,033,299.90	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	USD	0.00	0.00	0.00	2,688,033,299.90	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	4,055,632,307.94	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	4,055,632,307.94	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	65,632,336,142.49	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	65,632,336,142.49	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	69,687,968,450.43	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	69,687,968,450.43	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	36775189.35	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	36775189.35	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	1273010936.07	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	1273010936.07	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	1309786125.42	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	1309786125.42	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	660544.77	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	660544.77	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	136729587.60	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	136729587.60	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	137390132.37	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	137390132.37	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
2025-09-30	Default Fund	Bonds	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,362,793.97
2025-09-30	Default Fund	Bonds	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,362,793.97
2025-09-30	Default Fund	Bonds	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,110,072,540.25
2025-09-30	Default Fund	Bonds	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,110,072,540.25
2025-09-30	Default Fund	Bonds	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,115,435,334.22
2025-09-30	Default Fund	Bonds	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,115,435,334.22
2025-09-30	Default Fund	Commodities	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,605,739.60
2025-09-30	Default Fund	Commodities	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,605,739.60
2025-09-30	Default Fund	Commodities	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,710,799.84
2025-09-30	Default Fund	Commodities	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,710,799.84
2025-09-30	Default Fund	Commodities	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,316,539.44
2025-09-30	Default Fund	Commodities	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,316,539.44
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	60,300,000.00	0.00	0.00	0.00	0.00	0.00	7,398,200,859.41
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	60,300,000.00	0.00	0.00	0.00	0.00	0.00	7,398,200,859.41
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	8,773,023,150.00	0.00	0.00	0.00	230,820,000.00	0.00	29,839,904,542.14
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	9,276,218,400.00	0.00	0.00	0.00	461,816,831.57	0.00	30,574,096,623.71
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	8,833,323,150.00	0.00	0.00	0.00	230,820,000.00	0.00	37,238,105,401.55
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	9,336,518,400.00	0.00	0.00	0.00	461,816,831.57	0.00	37,972,297,483.12
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,494,986.82
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,494,986.82
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,257,118,541.19
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,257,118,541.19
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,384,613,528.01
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,384,613,528.01
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,050,000.00
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,050,000.00
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,667,983,299.90
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,667,983,299.90
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,688,033,299.90
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,688,033,299.90
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,055,632,307.94
2025-09-30	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,055,632,307.94
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,632,336,142.49
2025-09-30	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,632,336,142.49
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	69,687,968,450.43
2025-09-30	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	69,687,968,450.43
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,775,189.35
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,775,189.35
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,273,010,936.07
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,273,010,936.07
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,309,786,125.42
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,309,786,125.42
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	660,544.77
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	660,544.77
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	136,729,587.60
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	136,729,587.60
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,390,132.37
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,390,132.37

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
2025-09-30	CCP	Shanghai Clearing House	SizeAndCompositionOfQualifyingLiquidResources	CNY	0.00	0.00	0.00	0.00	0.00	84,500,000,000.00	0.00	0.00
2025-09-30	CCP	Shanghai Clearing House	SizeAndCompositionOfQualifyingLiquidResources	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
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment_Total	CNY	182,484,416,587.85	113,785,024,743.17	
2025-09-30	CCP	Shanghai Clearing House	MultiDayPayment	CNY	216,278,525,322.96	130,258,737,246.04	
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	CNY			140,855,558,955.22
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	USD			6,949,544,399.30
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	GBP			303,970,000.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	JPY			101,491,788,500.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	EUR			576,673,000.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	AUD			238,500,000.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	HKD			5,256,867,220.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	7.3.3	7.3.7
2025-09-30	CCP	Shanghai Clearing House	AmountExceeded	CNY	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	7.3.6
2025-09-30	CCP	Shanghai Clearing House	NumberOfDays_USD	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	16.2.8	16.2.15
2025-09-30	CCP	Shanghai Clearing House	Percentage CNY	85.78%	0.00%
2025-09-30	CCP	Shanghai Clearing House	Percentage USD	14.22%	0.00%

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	16.3.3	16.3.4
2025-09-30	CCP	Shanghai Clearing House	ON 1D	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1D 1W	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1W 1M	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1M 1Y	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1Y 2Y	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	2Y+	CNY	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	17.3.1
2025-09-30	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
2025-09-30	Default Fund	Bonds	AverageInQuarter	N/A	N/A	N/A	N/A	35.83%	48.89%
2025-09-30	Default Fund	Commodities	AverageInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2025-09-30	Default Fund	Interest Rate Swaps	AverageInQuarter	N/A	39.01%	57.28%	N/A	61.86%	74.93%
2025-09-30	Default Fund	Standard Bond Forwards	AverageInQuarter	N/A	66.54%	91.11%	N/A	44.10%	66.07%
2025-09-30	Default Fund	RMB FX Transactions	AverageInQuarter	N/A	40.81%	65.79%	N/A	61.58%	76.97%
2025-09-30	Default Fund	G10 Transactions	AverageInQuarter	89.81%	N/A	N/A	65.96%	N/A	N/A
2025-09-30	Default Fund	Standard Interest Rate Swaps	AverageInQuarter	N/A	73.58%	98.40%	N/A	66.06%	85.55%
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	AverageInQuarter	N/A	N/A	N/A	N/A	43.87%	69.46%
2025-09-30	Default Fund	Bonds & Qualified General Collateral Repo Transaction	AverageInQuarter	N/A	46.58%	67.27%	N/A	N/A	N/A
2025-09-30	Default Fund	Bonds	PeakInQuarter	N/A	N/A	N/A	N/A	36.02%	49.15%
2025-09-30	Default Fund	Commodities	PeakInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2025-09-30	Default Fund	Interest Rate Swaps	PeakInQuarter	N/A	39.47%	57.58%	N/A	62.31%	75.32%
2025-09-30	Default Fund	Standard Bond Forwards	PeakInQuarter	N/A	84.15%	99.64%	N/A	47.01%	69.10%
2025-09-30	Default Fund	RMB FX Transactions	PeakInQuarter	N/A	41.52%	66.19%	N/A	64.68%	79.03%
2025-09-30	Default Fund	G10 Transactions	PeakInQuarter	94.64%	N/A	N/A	70.43%	N/A	N/A
2025-09-30	Default Fund	Standard Interest Rate Swaps	PeakInQuarter	N/A	83.33%	100.00%	N/A	79.55%	91.78%
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	PeakInQuarter	N/A	N/A	N/A	N/A	43.95%	69.59%

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
2025-09-30	CCP	Shanghai Clearing House	N/A	CNY	--	--	--	--	--	--	--	--	--	--	--	--	--

ReportDate	ReportLevel	ReportLevelIdentifier	CCP Link	Description	Currency	20.3.1
2025-09-30	CCP	Shanghai Clearing House	N/A	PreHaircut	CNY	--

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23.1.1
2025-09-30	Clearing Service	Bonds	OTC	CNY	108
2025-09-30	Clearing Service	Commodities	OTC	CNY	3
2025-09-30	Clearing Service	Interest Rate Swaps	OTC	CNY	1568
2025-09-30	Clearing Service	Standard Bond Forwards	OTC	CNY	56
2025-09-30	Clearing Service	RMB FX Transactions	OTC	CNY	12734
2025-09-30	Clearing Service	G10 Transactions	OTC	USD	635
2025-09-30	Clearing Service	Standard Interest Rate Swaps	OTC	CNY	73
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	OTC	CNY	15
2025-09-30	Clearing Service	Bonds & Qualified General Collateral Repo Transaction	OTC	CNY	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23.1.2	23.2.1	23.2.2	23.2.3	23.2.4
2025-09-30	Clearing Service	Bonds	OTC	CNY	124,710,016,446.59	N/A	Bonds	Bonds	N/A
2025-09-30	Clearing Service	Commodities	OTC	CNY	60,664,253.73	N/A	Commodities	Commodities	N/A
2025-09-30	Clearing Service	Interest Rate Swaps	OTC	CNY	178,302,514,925.37	42,702,791,600,000.00	Interest Rate Swaps	Interest Rate Swaps	N/A
2025-09-30	Clearing Service	Standard Bond Forwards	OTC	CNY	15,113,880,597.01	2,680,000,000.00	Standard Bond Forwards	Standard Bond Forwards	N/A
2025-09-30	Clearing Service	RMB FX Transactions	OTC	CNY	669,150,046,325.01	22,427,054,987,245.00	RMB FX Transactions	RMB FX Transactions	N/A
2025-09-30	Clearing Service	G10 Transactions	OTC	USD	2,134,487,331.53	35,328,285,625.35	G10 Transactions	G10 Transactions	N/A
2025-09-30	Clearing Service	Standard Interest Rate Swaps	OTC	CNY	59,572,089,552.24	30,720,000,000.00	Standard Interest Rate Swaps	Standard Interest Rate Swaps	N/A
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	OTC	CNY	15,917,313,432.84	N/A	Qualified General Collateral Repo Transaction	Qualified General Collateral Repo	N/A
2025-09-30	Clearing Service	Bonds & Qualified General Collateral Repo Transaction	OTC	CNY	N/A	97,463,340,000.00	Bonds & Qualified General Collateral Repo Transaction	Bonds & Qualified General Collateral Repo	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23. 3. 1	23. 3. 2
2025-09-30	Clearing Service	Bonds	ExecutionVenueA	CNY	108	124, 710, 016, 446. 59
2025-09-30	Clearing Service	Commodities	ExecutionVenueA	CNY	3	60, 664, 253. 73
2025-09-30	Clearing Service	Interest Rate Swaps	ExecutionVenueA	CNY	1568	178, 302, 514, 925. 37
2025-09-30	Clearing Service	Standard Bond Forwards	ExecutionVenueA	CNY	56	15, 113, 880, 597. 01
2025-09-30	Clearing Service	RMB FX Transactions	ExecutionVenueA	CNY	12734	669, 150, 046, 325. 01
2025-09-30	Clearing Service	G10 Transactions	ExecutionVenueA	USD	635	2, 134, 487, 331. 53
2025-09-30	Clearing Service	Standard Interest Rate Swaps	ExecutionVenueA	CNY	73	59, 572, 089, 552. 24
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	ExecutionVenueA	CNY	15	15, 917, 313, 432. 84

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 and central securities lendings. 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. Among these initiatives, SHCH introduced a margin account consolidation service for FX CCP business in October 2024. While maintaining the existing business-specific management approach at the risk measurement level, this service consolidates the margin accounts for both RMB FX CCP business and G10 Transactions CCP business. It also implements netting for related margin instructions. Market participants may freely choose to maintain the current model or account consolidation. Consequently, when calculating the total initial margin held, the measurement is based on the aggregated total amount of these two businesses.
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 and standard interest rate derivatives, 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 interest rate derivatives.
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.