

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: Mar		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



Month	Form	Business Cycle	Business Type	Subtype	Participant	Participant ID	Amount	CDL Ref	Description	Value	Comment	Participant ID	Amount	CDL Ref	Description	Value	Comment
2020-01-15	4.1.1	Total value of default resources including social and variation	Predefined - One Participant	Reported as at quarter end	Participant ID	123	100	10.1	00000000.00		N/A						
2020-01-15	4.1.2	Total value of default resources including social and variation	Predefined - One Participant	Reported as at quarter end	Participant ID	123	100	10.1	0.00		N/A						
2020-01-15	4.1.3	Total value of default resources including social and variation	Predefined - One Participant	Reported as at quarter end	Participant ID	123	100	10.1	00000000.00		N/A						
2020-01-15	4.1.4	Total value of default resources including social and variation	Predefined - Aggregate Participant Contribution	Reported as at quarter end	Participant ID	123	100	10.1	00000000.00		N/A	Condition	123	10.1	000000.00	000000.00	N/A
2020-01-15	4.1.5	Total value of default resources including social and variation	Predefined - Aggregate Participant Contribution	Reported as at quarter end	Participant ID	123	100	10.1	00000000.00		N/A	Condition	123	10.1	000000.00	000000.00	N/A
2020-01-15	4.1.6	Total value of default resources including social and variation	Predefined - Aggregate Participant Contribution	Reported as at quarter end	Participant ID	123	100	10.1	0.00		N/A	Condition	123	10.1		1.00	N/A
2020-01-15	4.1.7	Total value of default resources including social and variation	Predefined - Aggregate Participant Contribution	Reported as at quarter end	Participant ID	123	100	10.1	0.00		N/A	Condition	123	10.1		1.00	N/A
2020-01-15	4.1.8	Total value of default resources including social and variation	Predefined - Aggregate Participant Contribution	Reported as at quarter end	Participant ID	123	100	10.1	00000000.00		N/A	Condition	123	10.1	000000.00	000000.00	N/A
2020-01-15	4.1.9	Total value of default resources including social and variation	Predefined - Aggregate Participant Contribution	Reported as at quarter end	Participant ID	123	100	10.1			N/A	While dealing with an onset of default by clearing members, SHEN 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 on business day before the initial participant default. Within any 90 or time calendar days, the rolling of additional default fund contribution requirement will be the contribution set according to the standards mentioned above.					
2020-01-15	4.1.10	Total value of default resources including social and variation	Predefined - Aggregate Participant Contribution	Reported as at quarter end	Participant ID	123	100	10.1	0.00		N/A	Condition	123	10.1		1.00	N/A
2020-01-15	4.2.1	Rep	Rep	Participant ID	Participant ID	123	100	10.1	0		N/A	Condition	123	10.1		1128.45	N/A

Report Date	Report Level/Identifier	Category	CP/Lab	Description	Value	Comment	Report Level/Identifier	Category	CP/Lab	Description	Value	Comment	Report Level/Identifier	Category	CP/Lab	Description	Value	Comment	Report Level/Identifier	Category	CP/Lab	Description	Value	Comment	Report Level/Identifier	Category	CP/Lab	Description	Value	Comment	Report Level/Identifier	Category	CP/Lab	Description	Value	Comment	
2025-10-11	4.1.1																																				
2025-10-11	4.1.2																																				
2025-10-11	4.1.3																																				
2025-10-11	4.1.4	Interest Rate Swap	20	N/A		250120000.00	N/A	Standard Swap Forward	20	N/A		11800000.00	N/A	200 FX Transactions	20	N/A		1220940000.00	N/A	100 Transactions	20	N/A		18300000.00	N/A	Standard Interest Rate Swap	20	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	20	N/A		1000000.00	N/A
2025-10-11	4.1.5	Interest Rate Swap	20	N/A		250120000.00	N/A	Standard Swap Forward	20	N/A		11800000.00	N/A	200 FX Transactions	20	N/A		1220940000.00	N/A	100 Transactions	20	N/A		18300000.00	N/A	Standard Interest Rate Swap	20	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	20	N/A		1000000.00	N/A
2025-10-11	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	100 Transactions	20	N/A		0.00	N/A	Standard Interest Rate Swap	20	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	20	N/A		0.00	N/A
2025-10-11	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	100 Transactions	20	N/A		0.00	N/A	Standard Interest Rate Swap	20	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	20	N/A		0.00	N/A
2025-10-11	4.1.8	Interest Rate Swap	20	N/A		250120000.00	N/A	Standard Swap Forward	20	N/A		11800000.00	N/A	200 FX Transactions	20	N/A		1220940000.00	N/A	100 Transactions	20	N/A		18300000.00	N/A	Standard Interest Rate Swap	20	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	20	N/A		1000000.00	N/A
2025-10-11	4.1.9																																				
2025-10-11	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	100 Transactions	20	N/A		0.00	N/A	Standard Interest Rate Swap	20	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	20	N/A		0.00	N/A
2025-10-11	4.2.1	Interest Rate Swap	20	N/A		1047281.12	N/A	Standard Swap Forward	20	N/A		480.41	N/A	200 FX Transactions	20	N/A		10534801.02	N/A	100 Transactions	20	N/A		1462108.51	N/A	Standard Interest Rate Swap	20	N/A		10281.12	N/A	Qualified General Collateral Swap Transaction	20	N/A		0.00	N/A





Report Date	Reference	Instrument Title	Instrument Type	Asset Type	Report Unit	Report Unit Multiplier	Amount	CFI Code	Security Type	Value	Amount	Report Unit Multiplier	Currency	CFI Code	Security Type	Value	Comment
2020-10-11	4.1.9	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Insurance Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.9	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Insurance Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.9	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Insurance Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.9	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Insurance Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.10	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Insurance Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.10	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Insurance Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.11	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Competition - bid Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.11	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Competition - bid Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.12	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Competition - other Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.12	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Competition - other Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.13	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Other Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.13	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Competition - Manual Trade / Bids Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.14	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Competition - other Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.14	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total and split by	Non-Cash Competition - other Insured as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	1.00	N/A						
2020-10-11	4.1.15	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total	In total, Reported as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	202042000.00	N/A						
2020-10-11	4.1.15	Value of pre-funded default insurance, excluding initial and variation margin held for each clearing service, in total	In total, Reported as at quarter end, Pre-Relevant and Post-Relevant	Security: 20h, currency	10	10.0	10	N/A	Perficient	202042000.00	N/A						





		ReportLevelIdentif	Category	CFLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFLabel	Description	Value	Comment		
2020-02-18	4.4.1	Interest Rate Swap		N/A		Cover 2	N/A	Standard Real Forwards	N/A		Cover 2	N/A	N/A	900 Transactions		N/A		Cover 2	N/A	100 Transactions		N/A		Cover 2	N/A	Standard Interest Rate Swap	N/A		Cover 2	N/A	Qualified General Collateral Swap Transaction	N/A		Cover 2	N/A				
2020-02-18	4.4.2	Interest Rate Swap		N/A		0	N/A	Standard Real Forwards	N/A		2	N/A	N/A	900 Transactions		N/A		0	N/A	100 Transactions		N/A		0	N/A	Standard Interest Rate Swap	N/A		2	N/A	Qualified General Collateral Swap Transaction	N/A		2	N/A				
2020-02-18	4.4.3	Interest Rate Swap	100	N/A	BankingreflexProc	175000000.22	N/A	Standard Real Forwards	100	N/A	BankingreflexProc	100270.09	N/A	900 Transactions	100	N/A	BankingreflexProc	176000012.13	N/A	100 Transactions	100	N/A	BankingreflexProc	100110011.02	N/A	Standard Interest Rate Swap	100	N/A	Bankingreflex	13005.72	N/A	Qualified General Collateral Swap Transaction	100	N/A	Bankingreflex	100071.71	N/A		
2020-02-18	4.4.3	Interest Rate Swap	100	N/A	PublicAccountProc	100001722.02	N/A	Standard Real Forwards	100	N/A	PublicAccountProc	1002106.06	N/A	900 Transactions	100	N/A	PublicAccountProc	101000046.04	N/A	100 Transactions	100	N/A	PublicAccountProc	101100061.71	N/A	Standard Interest Rate Swap	100	N/A	PublicAccount	1750004.29	N/A	Qualified General Collateral Swap Transaction	100	N/A	PublicAccount	1002206.14	N/A		
2020-02-18	4.4.4	Interest Rate Swap		N/A		0	N/A	Standard Real Forwards	N/A		0	N/A	N/A	900 Transactions		N/A		0	N/A	100 Transactions		N/A		0	N/A	Standard Interest Rate Swap	N/A		0	N/A	Qualified General Collateral Swap Transaction	N/A		0	N/A				
2020-02-18	4.4.5	Interest Rate Swap	100	N/A		0.00	N/A	Standard Real Forwards	100	N/A		0.00	N/A	900 Transactions	100	N/A		0.00	N/A	100 Transactions	100	N/A		0.00	N/A	Standard Interest Rate Swap	100	N/A		0.00	N/A	Qualified General Collateral Swap Transaction	100	N/A		0.00	N/A		
2020-02-18	4.4.6	Interest Rate Swap	100	N/A	BankingreflexProc	0.00	N/A	Standard Real Forwards	100	N/A	BankingreflexProc	0.00	N/A	900 Transactions	100	N/A	BankingreflexProc	0.00	N/A	100 Transactions	100	N/A	BankingreflexProc	0.00	N/A	Standard Interest Rate Swap	100	N/A	Bankingreflex	0.00	N/A	Qualified General Collateral Swap Transaction	100	N/A	Bankingreflex	0.00	N/A		
2020-02-18	4.4.6	Interest Rate Swap	100	N/A	PublicAccountProc	0.00	N/A	Standard Real Forwards	100	N/A	PublicAccountProc	0.00	N/A	900 Transactions	100	N/A	PublicAccountProc	0.00	N/A	100 Transactions	100	N/A	PublicAccountProc	0.00	N/A	Standard Interest Rate Swap	100	N/A	PublicAccount	0.00	N/A	Qualified General Collateral Swap Transaction	100	N/A	PublicAccount	0.00	N/A		
2020-02-18	4.4.7	Interest Rate Swap	100	N/A	BankingreflexProc	1000000704.08	N/A	Standard Real Forwards	100	N/A	BankingreflexProc	1017026.72	N/A	900 Transactions	100	N/A	BankingreflexProc	1027000046.89	N/A	100 Transactions	100	N/A	BankingreflexProc	101700000.89	N/A	Standard Interest Rate Swap	100	N/A	Bankingreflex	13005.72	N/A	Qualified General Collateral Swap Transaction	100	N/A	Bankingreflex	1024015.76	N/A		



[illegible]

Report Date	Reference	ReportLevelIdentif	Category	CFRLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFRLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFRLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFRLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFRLabel	Description	Value	Comment	ReportLevelIdentif	Category	CFRLabel	Description	Value	Comment
2020-10-10	1.1.7	Interest Rate Swap	IRS	N/A	PublicAccountancy	10000000.00	N/A	Standard Bond Forward	IRS	N/A	PublicAccountancy	10000000.00	N/A	IRS PT Transaction	IRS	N/A	PublicAccountancy	10000000.00	N/A	IRS Transaction	IRS	N/A	PublicAccountancy	10000000.00	N/A	Standard Interest Rate Swap	IRS	N/A	PublicAccountancy	10000000.00	N/A	Qualified General Collateral Swap Transaction	IRS	N/A	PublicAccountancy	10000000.00	N/A
2020-10-10	1.1.8	Interest Rate Swap	IRS	N/A	0	N/A	Standard Bond Forward	IRS	N/A	0	N/A	0	N/A	IRS PT Transaction	IRS	N/A	0	N/A	0	N/A	IRS Transaction	IRS	N/A	0	N/A	Standard Interest Rate Swap	IRS	N/A	0	N/A	Qualified General Collateral Swap Transaction	IRS	N/A	0	N/A	0	N/A
2020-10-10	1.1.9	Interest Rate Swap	IRS	N/A	0.00	N/A	Standard Bond Forward	IRS	N/A	0.00	N/A	0.00	N/A	IRS PT Transaction	IRS	N/A	0.00	N/A	0.00	N/A	IRS Transaction	IRS	N/A	0.00	N/A	Standard Interest Rate Swap	IRS	N/A	0.00	N/A	Qualified General Collateral Swap Transaction	IRS	N/A	0.00	N/A	0.00	N/A
2020-10-10	1.1.10	Interest Rate Swap	IRS	N/A	StandardSwapForward	0.00	N/A	Standard Bond Forward	IRS	N/A	StandardSwapForward	0.00	N/A	IRS PT Transaction	IRS	N/A	StandardSwapForward	0.00	N/A	IRS Transaction	IRS	N/A	StandardSwapForward	0.00	N/A	Standard Interest Rate Swap	IRS	N/A	StandardSwapForward	0.00	N/A	Qualified General Collateral Swap Transaction	IRS	N/A	StandardSwapForward	0.00	N/A
2020-10-10	1.1.10	Interest Rate Swap	IRS	N/A	PublicAccountancy	0.00	N/A	Standard Bond Forward	IRS	N/A	PublicAccountancy	0.00	N/A	IRS PT Transaction	IRS	N/A	PublicAccountancy	0.00	N/A	IRS Transaction	IRS	N/A	PublicAccountancy	0.00	N/A	Standard Interest Rate Swap	IRS	N/A	PublicAccountancy	0.00	N/A	Qualified General Collateral Swap Transaction	IRS	N/A	PublicAccountancy	0.00	N/A
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				
2020-10-10	1.1.1																																				





ReportDate	Reference	BusinessTitle	BusinessDescription	UnitType	ReportUnitID	ReportUnitNameID	ReportUnit	UnitCost	BusinessUnit	Value	Comment	ReportUnitNameID	UnitType	UnitCost	BusinessUnit	Value	Comment
2020-10-31	A.2.3	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	ClientDR_ProfitLoss	0.00	N/A	Competition	20	N/A	ClientDR_ProfitLoss	0.00	N/A
2020-10-31	A.2.3	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	ClientDR_ProfitLoss	0.00	N/A	Competition	20	N/A	ClientDR_ProfitLoss	0.00	N/A
2020-10-31	A.2.3	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	HouseDR_ProfitLoss	0.00	N/A	Competition	20	N/A	HouseDR_ProfitLoss	0.00	N/A
2020-10-31	A.2.3	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	HouseDR_ProfitLoss	0.00	N/A	Competition	20	N/A	HouseDR_ProfitLoss	0.00	N/A
2020-10-31	A.2.3	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	TotalDR_ProfitLoss	0.00	N/A	Competition	20	N/A	TotalDR_ProfitLoss	0.00	N/A
2020-10-31	A.2.3	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	TotalDR_ProfitLoss	0.00	N/A	Competition	20	N/A	TotalDR_ProfitLoss	0.00	N/A
2020-10-31	A.2.4	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	ClientDR_ProfitLoss	307565.76	N/A	Competition	20	N/A	ClientDR_ProfitLoss	3020477.72	N/A
2020-10-31	A.2.4	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	ClientDR_ProfitLoss	307565.76	N/A	Competition	20	N/A	ClientDR_ProfitLoss	3020477.72	N/A
2020-10-31	A.2.4	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	HouseDR_ProfitLoss	122746987.22	N/A	Competition	20	N/A	HouseDR_ProfitLoss	1007130.42	N/A
2020-10-31	A.2.4	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	HouseDR_ProfitLoss	122746987.22	N/A	Competition	20	N/A	HouseDR_ProfitLoss	1007130.42	N/A
2020-10-31	A.2.4	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	TotalDR_ProfitLoss	110303925.99	N/A	Competition	20	N/A	TotalDR_ProfitLoss	91204828.16	N/A
2020-10-31	A.2.4	For each clearing service, total initial margin held, split by house and client	Business cash deposited at overnight bank (including reserve repurchase repurchase, loan, split by house and client, Pre-Market and Post-Market)	HouseID, Sub, Currency	Defaulted	None	20	N/A	TotalDR_ProfitLoss	110303925.99	N/A	Competition	20	N/A	TotalDR_ProfitLoss	91204828.16	N/A

		ReportLevelIdentif	Category	CFILabel	Description	Value	Comment	ReportLevelIdentif	Category	CFILabel	Description	Value	Comment	ReportLevelIdentif	Category	CFILabel	Description	Value	Comment	ReportLevelIdentif	Category	CFILabel	Description	Value	Comment	ReportLevelIdentif	Category	CFILabel	Description	Value	Comment
2025-10-31	N.A.3	Interest Rate Swap	ISD	N/A	Client/IR.Pref/Interest	0.00	N/A	Standard Swap Forward	SD	N/A	Client/IR.Pref/Interest	0.00	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Client/IR.Pref/Interest	0.00	N/A	Standard Interest Rate Swap	ISD	N/A	Client/IR.Pref/0.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Client/ISD.00	N/A		
2025-10-31	N.A.3	Interest Rate Swap	ISD	N/A	Client/IR.Pref/Interest	0.00	N/A	Standard Swap Forward	SD	N/A	Client/IR.Pref/Interest	0.00	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Client/IR.Pref/Interest	0.00	N/A	Standard Interest Rate Swap	ISD	N/A	Client/IR.Pref/0.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Client/ISD.00	N/A		
2025-10-31	N.A.3	Interest Rate Swap	ISD	N/A	House/IR.Pref/Interest	0.00	N/A	Standard Swap Forward	SD	N/A	House/IR.Pref/Interest	0.00	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	House/IR.Pref/Interest	0.00	N/A	Standard Interest Rate Swap	ISD	N/A	House/IR.Pref/0.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	House/ISD.00	N/A		
2025-10-31	N.A.3	Interest Rate Swap	ISD	N/A	House/IR.Pref/Interest	0.00	N/A	Standard Swap Forward	SD	N/A	House/IR.Pref/Interest	0.00	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	House/IR.Pref/Interest	0.00	N/A	Standard Interest Rate Swap	ISD	N/A	House/IR.Pref/0.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	House/ISD.00	N/A		
2025-10-31	N.A.3	Interest Rate Swap	ISD	N/A	Total/IR.Pref/Interest	0.00	N/A	Standard Swap Forward	SD	N/A	Total/IR.Pref/Interest	0.00	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Total/IR.Pref/Interest	0.00	N/A	Standard Interest Rate Swap	ISD	N/A	Total/IR.Pref/0.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Total/ISD.00	N/A		
2025-10-31	N.A.3	Interest Rate Swap	ISD	N/A	Total/IR.Pref/Interest	0.00	N/A	Standard Swap Forward	SD	N/A	Total/IR.Pref/Interest	0.00	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Total/IR.Pref/Interest	0.00	N/A	Standard Interest Rate Swap	ISD	N/A	Total/IR.Pref/0.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Total/ISD.00	N/A		
2025-10-31	N.A.4	Interest Rate Swap	ISD	N/A	Client/IR.Pref/Interest	00500000.71	N/A	Standard Swap Forward	SD	N/A	Client/IR.Pref/Interest	20370076.40	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Client/IR.Pref/Interest	2100000.00	N/A	Standard Interest Rate Swap	ISD	N/A	Client/IR.Pref/00500071.01	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Client/000001.42	N/A		
2025-10-31	N.A.4	Interest Rate Swap	ISD	N/A	Client/IR.Pref/Interest	00500000.71	N/A	Standard Swap Forward	SD	N/A	Client/IR.Pref/Interest	20370076.40	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Client/IR.Pref/Interest	2100000.00	N/A	Standard Interest Rate Swap	ISD	N/A	Client/IR.Pref/00500071.01	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Client/000001.42	N/A		
2025-10-31	N.A.4	Interest Rate Swap	ISD	N/A	House/IR.Pref/Interest	2210001003.27	N/A	Standard Swap Forward	SD	N/A	House/IR.Pref/Interest	001002700.96	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	House/IR.Pref/Interest	222000773.43	N/A	Standard Interest Rate Swap	ISD	N/A	House/IR.Pref/221000002.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	House/02111000.87	N/A		
2025-10-31	N.A.4	Interest Rate Swap	ISD	N/A	House/IR.Pref/Interest	2210001003.27	N/A	Standard Swap Forward	SD	N/A	House/IR.Pref/Interest	001002700.96	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	House/IR.Pref/Interest	222000773.43	N/A	Standard Interest Rate Swap	ISD	N/A	House/IR.Pref/221000002.00	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	House/02111000.87	N/A		
2025-10-31	N.A.4	Interest Rate Swap	ISD	N/A	Total/IR.Pref/Interest	2700000000.10	N/A	Standard Swap Forward	SD	N/A	Total/IR.Pref/Interest	002000700.40	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Total/IR.Pref/Interest	247200773.43	N/A	Standard Interest Rate Swap	ISD	N/A	Total/IR.Pref/270000000.01	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Total/00110002.30	N/A		
2025-10-31	N.A.4	Interest Rate Swap	ISD	N/A	Total/IR.Pref/Interest	2700000000.10	N/A	Standard Swap Forward	SD	N/A	Total/IR.Pref/Interest	002000700.40	N/A	IRB FX Transaction+GSD Transaction	ISD	N/A	Total/IR.Pref/Interest	247200773.43	N/A	Standard Interest Rate Swap	ISD	N/A	Total/IR.Pref/270000000.01	N/A	Qualified General Collateral Swap Transaction	ISD	N/A	Total/00110002.30	N/A		

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Reference	Business Rule	Business Rule Description	Rule Type	Report Label	Report Label Description	Account	CDL Label	Description	Notes	Comment	Report Label Description	Account	CDL Label	Description	Notes	Comment
2020-03-21	N.4.1	Initial Margin Individual margin, where the CP sets each case.	Test		Closing Service	Trade	N/A		N/A		N/A		Condition	N/A		N/A
2020-03-21	N.4.1	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Test	Type of IM Model	Closing Service	Trade	N/A		100.00		N/A		Condition	N/A	30.00	N/A
2020-03-21	N.4.2	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Test	Type of IM Model	Closing Service	Trade	N/A		2021-10-08		N/A		Condition	N/A	2021-07-13	N/A
2020-03-21	N.4.3	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	IM Model Test		Closing Service	Trade	N/A		100.00		N/A		Condition	N/A	30.00	N/A
2020-03-21	N.4.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	IM Model Test		Closing Service	Trade	N/A		2021/10/8		N/A		Condition	N/A	2020/7/13	N/A
2020-03-21	N.4.5	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Single Tailor		Closing Service	Trade	N/A		30.00%		N/A		Condition	N/A	30.00%	N/A
2020-03-21	N.4.6	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Single Tailor		Closing Service	Trade	N/A		N/A		N/A		Condition	N/A	N/A	N/A
2020-03-21	N.4.7	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Look Back Period		Closing Service	Trade	N/A		100days		N/A		Condition	N/A	20days/Full historical period	N/A
2020-03-21	N.4.8	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Look Back Period		Closing Service	Trade	N/A		2021-10-08		N/A		Condition	N/A	2021-07-13	N/A
2020-03-21	N.4.9	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Adjustments		Closing Service	Trade	N/A		N/A		N/A		Condition	N/A	N/A	N/A
2020-03-21	N.4.10	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Adjustments		Closing Service	Trade	N/A		N/A		N/A		Condition	N/A	N/A	N/A
2020-03-21	N.4.11	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Close the Period (Month)		Closing Service	Trade	N/A		1days		N/A		Condition	N/A	1days	N/A
2020-03-21	N.4.12	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Close the Period (Month)		Closing Service	Trade	N/A		N/A		N/A		Condition	N/A	N/A	N/A
2020-03-21	N.4.13	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	IM Rates Link		Closing Service	Trade	N/A		N/A		N/A		Condition	N/A	The calculation logic of combined margin is as follows: <a href="https://www.abclearing.com/abclearing/20200713/20200713_709666_5.pdf">https://www.abclearing.com/abclearing/20200713/20200713_709666_5.pdf</a>	N/A
2020-03-21	N.4.14	Type of initial margin model used (e.g. portfolio simulation or risk aggregated) for each closing service and the best model design parameters for each initial margin model applied to that closing service	Frequency of Service		Closing Service	Trade	N/A		annual		N/A		Condition	N/A	Once every week	N/A

		ReportLevel/Ident/Inst	Category	CFILabel	Description	Value	Comment	ReportLevel/Ident/Inst	Category	CFILabel	Description	Value	Comment	ReportLevel/Ident/Inst	Category	CFILabel	Description	Value	Comment	ReportLevel/Ident/Inst	Category	CFILabel	Description	Value	Comment	ReportLevel/Ident/Inst	Category	CFILabel	Description	Value	Comment	ReportLevel/Ident/Inst	Category	CFILabel	Description	Value	Comment	ReportLevel/Ident/Inst	Category	CFILabel	Description	Value	Comment	
2020-07-31	N.A.1	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		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	N/A					N/A		N/A		N/A
2020-07-31	N.A.1	Interest Rate Swap		N/A		100.00	N/A	Standard Swap Forwards	N/A		N/A	100.00	N/A	100 FX Transaction		N/A		10.00	N/A	100 Transaction		N/A		10.00	N/A	Standard Interest Rate Swap	N/A		100.00	N/A	Qualified General Collateral Swap Transaction	N/A		100.00	N/A					100.00		N/A		N/A
2020-07-31	N.A.2	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Swap Transaction	N/A		2024-08-09	N/A					N/A		N/A		N/A
2020-07-31	N.A.3	Interest Rate Swap		N/A		100.00	N/A	Standard Swap Forwards	N/A		N/A	100.00	N/A	100 FX Transaction		N/A		10.00	N/A	100 Transaction		N/A		10.00	N/A	Standard Interest Rate Swap	N/A		100.00	N/A	Qualified General Collateral Swap Transaction	N/A		100.00	N/A					100.00		N/A		N/A
2020-07-31	N.A.4	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Swap Transaction	N/A		2024-08-09	N/A					N/A		N/A		N/A
2020-07-31	N.A.5	Interest Rate Swap		N/A		98.50%	N/A	Standard Swap Forwards	N/A		N/A	98.50%	N/A	100 FX Transaction		N/A		98.50%	N/A	100 Transaction		N/A		98.50%	N/A	Standard Interest Rate Swap	N/A		98.50%	N/A	Qualified General Collateral Swap Transaction	N/A		98.50%	N/A					98.50%		N/A		N/A
2020-07-31	N.A.6	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		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	N/A					N/A		N/A		N/A
2020-07-31	N.A.7	Interest Rate Swap		N/A		250days	N/A	Standard Swap Forwards	N/A		N/A	250days	N/A	100 FX Transaction		N/A		250days	N/A	100 Transaction		N/A		250days	N/A	Standard Interest Rate Swap	N/A		250days	N/A	Qualified General Collateral Swap Transaction	N/A		250days	N/A					250days		N/A		N/A
2020-07-31	N.A.8	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Swap Transaction	N/A		2024-08-09	N/A					N/A		N/A		N/A
2020-07-31	N.A.9	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		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	N/A					N/A		N/A		N/A
2020-07-31	N.A.10	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		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	N/A					N/A		N/A		N/A
2020-07-31	N.A.11	Interest Rate Swap		N/A		10days	N/A	Standard Swap Forwards	N/A		N/A	10days	N/A	100 FX Transaction		N/A		10days	N/A	100 Transaction		N/A		10days	N/A	Standard Interest Rate Swap	N/A		10days	N/A	Qualified General Collateral Swap Transaction	N/A		10days	N/A					10days		N/A		N/A
2020-07-31	N.A.12	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		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	N/A					N/A		N/A		N/A
2020-07-31	N.A.13	Interest Rate Swap		N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A		N/A	100 FX Transaction		N/A		N/A	N/A	100 Transaction		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	N/A					N/A		N/A		N/A
2020-07-31	N.A.14	Interest Rate Swap		N/A		Annual	N/A	Standard Swap Forwards	N/A		N/A	Quarterly	N/A	100 FX Transaction		N/A		Annual	N/A	100 Transaction		N/A		Annual	N/A	Standard Interest Rate Swap	N/A		Quarterly	N/A	Qualified General Collateral Swap Transaction	N/A		Annual	N/A					Annual		N/A		N/A



ReportDate	Reference	BusinessTitle	BusinessDescription	BusinessType	ReportUnit	ReportUnitUnit	ReportUnit	CPUnit	ReportUnit	Value	Comment	ReportUnitUnit	Comment	CPUnit	ReportUnit	Value	Comment
2020-10-10	A.4.1.0	Size of initial margin model used (e.g. portfolio simulation or risk approximation) for each clearing service and the key model design assumptions. For each clearing service	Frequency of Parameter 200 BRL Date From: 1999-01-01	Clearing Service	BRL			N/A		2020-10-10	The credit factor is	Condition				N/A	N/A
2020-10-10	A.4.1.1	Results of back-testing of initial margin, to a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of times the margin percentage held against the actual market to market movement in the margin model	Clearing Service	BRL			N/A		7		Condition				N/A	N/A
2020-10-10	A.4.1.2	Specify if scenario is only on one day, if more than, specify at what time of day	Frequency of daily back testing results measurements	Clearing Service	BRL			N/A		per time per day		Condition				per time per day	N/A
2020-10-10	A.4.1.3	Specify if scenario is only on one day, if more than, specify at what time of day	Time of daily back-testing period of measured once a day	Clearing Service	BRL			N/A		per day		Condition				per day	N/A
2020-10-10	A.4.2	Results of back-testing of initial margin, to a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of observations	Clearing Service	BRL			N/A		2000		Condition				20	N/A
2020-10-10	A.4.3	Results of back-testing of initial margin, to a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Observed coverage level	Clearing Service	BRL			N/A		10.0%		Condition				80.0%	N/A
2020-10-10	A.4.4	Results of back-testing of initial margin, to a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Mean branches of initial margin coverage for defined in model, have points on size of observed coverage, Peak size	Clearing Service	BRL	100		N/A		0.00		Condition	100			22500.00	N/A
2020-10-10	A.4.5	Results of back-testing of initial margin, to a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Mean branches of initial margin coverage for defined in model, have points on size of observed coverage, Peak size	Clearing Service	BRL	100		N/A		0.00		Condition	100			22500.00	N/A
2020-10-10	A.4.6	Average Total Variation Margin Paid to the CCP by participants each business day	Participants Margin Paid to the CCP by participants each business day	CCP	BRL	100		N/A		227905010.00							
2020-10-10	A.4.7	Business total variation margin paid to the CCP by any given business day over the period	Business total margin paid to the CCP by any given business day over the period	CCP	BRL	100		N/A		688778802.00							
2020-10-10	A.4.8	Business aggregate initial margin paid to any given business day over the period	Business aggregate initial margin paid to any given business day over the period	CCP	BRL	100		N/A		477756.00		Condition	100			222000.00	N/A
2020-10-10	7.1.1	Liquidity Risk	Does the clearing service maintain sufficient liquid resources to cover 2' or "tier 2"	Clearing Service	BRL			N/A		error1							
2020-10-10	7.1.2	Liquidity Risk	Size and composition of portfolio for each clearing service, to each deposited at a central bank of some of the currency concerned	Clearing Service	BRL	100		N/A		MarketCapitalizationOfQual	0.00						
2020-10-10	7.1.2	Liquidity Risk	Size and composition of portfolio for each clearing service, to each deposited at a central bank of some of the currency concerned	Clearing Service	BRL	100		N/A		MarketCapitalizationOfQual	0.00						
2020-10-10	7.1.3	Liquidity Risk	Size and composition of portfolio for each clearing service, to each deposited at other central banks	Clearing Service	BRL	100		N/A		MarketCapitalizationOfQual	0.00						
2020-10-10	7.1.3	Liquidity Risk	Size and composition of portfolio for each clearing service, to each deposited at other central banks	Clearing Service	BRL	100		N/A		MarketCapitalizationOfQual	0.00						
2020-10-10	7.1.4	Liquidity Risk	Size and composition of portfolio for each clearing service, to each deposited at commercial banks (including reserve bank)	Clearing Service	BRL	100		N/A		MarketCapitalizationOfQual	0.00						
2020-10-10	7.1.4	Liquidity Risk	Size and composition of portfolio for each clearing service, to each deposited at commercial banks (including reserve bank)	Clearing Service	BRL	100		N/A		MarketCapitalizationOfQual	0.00						
2020-10-10	7.1.5	Liquidity Risk	Size and composition of portfolio for each clearing service, to each deposited at commercial banks	Clearing Service	BRL	100		N/A		MarketCapitalizationOfQual	0.00						

ReportDate	ReportLevel/Identifier	Category	CF/Label	Description	Value	Comment	ReportLevel/Identifier	Category	CF/Label	Description	Value	Comment	ReportLevel/Identifier	Category	CF/Label	Description	Value	Comment	ReportLevel/Identifier	Category	CF/Label	Description	Value	Comment	ReportLevel/Identifier	Category	CF/Label	Description	Value	Comment	ReportLevel/Identifier	Category	CF/Label	Description	Value	Comment
2025-10-25	N/A.1.1	Interest Rate Swap	N/A		2025-10-22	The credit factor of	Standard Swap Forwards	<a href="https://www.abcfair.com/swap/swap/swap/">https://www.abcfair.com/swap/swap/swap/</a>				Margin	100 FX Transactions	N/A			2025-10-22	The credit factor of	100 Transactions	N/A			2025-10-22	The credit factor of	Standard Interest Rate Swap	<a href="http://www.abcfair.com/swap/swap/swap/">http://www.abcfair.com/swap/swap/swap/</a>	The credit factor of	Qualified General Collateral Swap Transaction	N/A	2025-10-22	The credit factor of the clearing member					
2025-10-25	N/A.1.1	Interest Rate Swap	N/A	0	N/A	Standard Swap Forwards	N/A	0	N/A	100 FX Transactions	N/A	0	N/A	100 Transactions	N/A	0	N/A	Standard Interest Rate Swap	N/A	0	N/A	Qualified General Collateral Swap Transaction	N/A	0	N/A											
2025-10-25	N/A.1.2	Interest Rate Swap	N/A	One time per day	N/A	Standard Swap Forwards	N/A	One time per day	N/A	100 FX Transactions	N/A	One time per day	N/A	100 Transactions	N/A	One time per day	N/A	Standard Interest Rate Swap	N/A	One time per day	N/A	Qualified General Collateral Swap Transaction	N/A	One time per day	N/A											
2025-10-25	N/A.1.3	Interest Rate Swap	N/A	One End	N/A	Standard Swap Forwards	N/A	One End	N/A	100 FX Transactions	N/A	One End	N/A	100 Transactions	N/A	One End	N/A	Standard Interest Rate Swap	N/A	One End	N/A	Qualified General Collateral Swap Transaction	N/A	One End	N/A											
2025-10-25	N/A.1.2	Interest Rate Swap	N/A	10260	N/A	Standard Swap Forwards	N/A	1021	N/A	100 FX Transactions	N/A	10750	N/A	100 Transactions	N/A	10750	N/A	Standard Interest Rate Swap	N/A	1020	N/A	Qualified General Collateral Swap Transaction	N/A	10750	N/A											
2025-10-25	N/A.1.2	Interest Rate Swap	N/A	100.00%	N/A	Standard Swap Forwards	N/A	100.00%	N/A	100 FX Transactions	N/A	100.00%	N/A	100 Transactions	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											
2025-10-25	N/A.1.4	Interest Rate Swap	100	N/A	0.00	N/A	Standard Swap Forwards	100	N/A	0.00	N/A	100 FX Transactions	100	N/A	0.00	N/A	100000.00	N/A	Standard Interest Rate Swap	100	N/A	0	N/A	Qualified General Collateral Swap Transaction	100	N/A	0	N/A								
2025-10-25	N/A.1.5	Interest Rate Swap	100	N/A	0.00	N/A	Standard Swap Forwards	100	N/A	0.00	N/A	100 FX Transactions	100	N/A	0.00	N/A	100000.00	N/A	Standard Interest Rate Swap	100	N/A	0	N/A	Qualified General Collateral Swap Transaction	100	N/A	0	N/A								
2025-10-25	N/A.1																																			
2025-10-25	N/A.1																																			
2025-10-25	N/A.1	Interest Rate Swap	100	N/A	10000000.00	N/A	Standard Swap Forwards	100	N/A	10000000.00	N/A	10000000.00	N/A	100 Transactions	100	N/A	10000000.00	N/A	Standard Interest Rate Swap	100	N/A	10000000	N/A	10000000	N/A	Qualified General Collateral Swap Transaction	100	N/A	10000000	N/A						
2025-10-25	1.1.1																																			
2025-10-25	1.1.2																																			
2025-10-25	1.1.2																																			
2025-10-25	1.1.3																																			
2025-10-25	1.1.3																																			
2025-10-25	1.1.4																																			
2025-10-25	1.1.4																																			
2025-10-25	1.1.5																																			

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Page One	Reference	Report/Classification	Category	CP/Lab	Description	Value	Comment	Report/Classification	Category	CP/Lab	Description	Value	Comment	Report/Classification	Category	CP/Lab	Description	Value	Comment	Report/Classification	Category	CP/Lab	Description	Value	Comment	Report/Classification	Category	CP/Lab	Description	Value	Comment	Report/Classification	Category	CP/Lab	Description	Value	Comment
2020-10-11	7.1.5																																				
2020-10-11	7.1.6																																				
2020-10-11	7.1.6																																				
2020-10-11	7.1.7																																				
2020-10-11	7.1.7																																				
2020-10-11	7.1.8																																				
2020-10-11	7.1.8																																				
2020-10-11	7.1.9																																				
2020-10-11	7.1.9																																				
2020-10-11	7.1.10																																				
2020-10-11	7.2.1																																				

Reference	Business Case	Business Description	Issue Type	Report Date	Report Period	Account	CDL Ref	Description	Notes	Comments	Power Line Classification	Account	CDL Ref	Description	Notes	Comments
2020-03-31	2.1.1	Liquidity Risk	Estimated liquidity need, where relevant, including and excluding power obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for delivery) participated in extreme but plausible market conditions; forward looking estimate	March 31st, January	12P	0000	000	0.0	SecurityPower, Total	1000000000.00						
2020-03-31	2.1.1	Liquidity Risk	Estimated liquidity need, where relevant, including and excluding power obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for delivery) participated in extreme but plausible market conditions; forward looking estimate	March 31st, January	12P	0000	000	0.0	SecurityPower	1000000000.00						
2020-03-31	2.1.2	Liquidity Risk	Report the number of business days, if any, on which the above amount exceeded its qualifying amount (defined as T+1 and available at the point the forward, and by how much, % of days in quarter)	March 31st, January	12P	0000	000	0.0	0							
2020-03-31	2.1.3	Liquidity Risk	Number of business days, if any, on which the above amount exceeded its qualifying amount (defined as T+1 and available at the point the forward, and by how much, % of days in quarter)	March 31st, January	12P	0000	000	0.0	AmountExceeded	0.0						
2020-03-31	2.1.4	Liquidity Risk	Actual largest intraday and multiday power obligation of a single participant and its affiliates (including transactions cleared for delivery) participated over the past twelve months; peak day across all previous twelve months	March 31st, January	12P	0000	000	0.0	SecurityPower, Total	1100000000.00						
2020-03-31	2.1.4	Liquidity Risk	Actual largest intraday and multiday power obligation of a single participant and its affiliates (including transactions cleared for delivery) participated over the past twelve months; peak day across all previous twelve months	March 31st, January	12P	0000	000	0.0	SecurityPower	1000000000.00						
2020-03-31	2.1.5	Liquidity Risk	Estimated liquidity need, where relevant, including and excluding power obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for delivery) participated in extreme but plausible market conditions; forward looking estimate	March 31st, January	12P	0000	000	0.0	SecurityPower	1000000000.00						
2020-03-31	2.1.5	Liquidity Risk	Estimated liquidity need, where relevant, including and excluding power obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for delivery) participated in extreme but plausible market conditions; forward looking estimate	March 31st, January	12P	0000	000	0.0	SecurityPower	1000000000.00						
2020-03-31	2.1.5	Liquidity Risk	Estimated liquidity need, where relevant, including and excluding power obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for delivery) participated in extreme but plausible market conditions; forward looking estimate	March 31st, January	12P	0000	000	0.0	SecurityPower	1000000000.00						
2020-03-31	2.1.5	Liquidity Risk	Estimated liquidity need, where relevant, including and excluding power obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for delivery) participated in extreme but plausible market conditions; forward looking estimate	March 31st, January	12P	0000	000	0.0	SecurityPower	1000000000.00						



Report Date	Reference	Business Cycle	Business Type	Report Unit	Report Unit Ref	Account	CP/Last	Perceptual	Value	Amount	Report Unit Ref	Category	CP/Last	Perceptual	Value	Comment
2025-02-10	T.1.5	Liquidly Risk	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	02	00.0	07	0.0	0.0000000000000000	0.0						
2025-02-10	T.1.5	Liquidly Risk	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	02	00.0	08	0.0	0.0000000000000000	0.0						
2025-02-10	T.1.5	Liquidly Risk	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	02	00.0	09	0.0	0.0000000000000000	0.0						
2025-02-10	T.1.5	Liquidly Risk	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	02	00.0	00	0.0	0.0000000000000000	0.0						
2025-02-10	T.1.6	Liquidly Risk	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	02	00.0		0.0	0.0000000000000000	0.0						
2025-02-10	T.1.7	Liquidly Risk	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	Reported on day and, where relevant, intraday and midday periods; divergence in each relevant currency that would be caused by the default participant and for offshore (including transaction closed for default participant) in volume has been made available to market participants	02	00.0	00	0.0	0.0000000000000000	0.0						





Report Date	Reference	Instrument Title	Instrument Type	Asset Type	Report Unit	Report Unit Multiplier	Account	CFI Code	Security	Value	Comment	Report Unit Multiplier	Security	CFI Code	Security	Value	Comment
2020-07-15	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		2.27%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	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		0.0%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	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		0.0%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	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		0.17%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	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		0.0%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	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		0.0%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	15.3.1	Investment information related to defaults	Investment information related to defaults: Amount of loss, amount of initial margin	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	0.0	N/A
2020-07-15	15.3.2	Investment information related to defaults	Investment 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	0.0	N/A
2020-07-15	15.3.3.1	Investment information related to defaults	Investment information related to defaults: Progression of client position closed 100%	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	0.0	N/A
2020-07-15	15.3.3.2	Investment information related to defaults	Investment information related to defaults: Progression of client position period	Text	Defaulted	None		N/A		N/A		N/A	Condition		N/A	0.0	N/A
2020-07-15	15.3.4	Investment information related to defaults	Investment 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	0.0	N/A
2020-07-15	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		100.0%		N/A	Condition		N/A	100.0%	N/A
2020-07-15	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		0.0%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	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		0.0%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	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		0.0%		N/A	Condition		N/A	0.0%	N/A
2020-07-15	15.5.1	General Business risk	Value of liquid net assets funded by equity	Security: 20k, currency	0.0	100	0.0	N/A		240770021.74		N/A					
2020-07-15	15.5.2	General Business risk	Net assets of parent operating company	Security: 20k, currency	0.0	100	0.0	N/A		23226346.96		N/A					
2020-07-15	15.5.3.1	General Business risk: Financial Performance	Total Revenue	Security: 20k, currency	0.0	100	0.0	N/A		64510306.42		N/A					
2020-07-15	15.5.3.2	General Business risk: Financial Performance	Total Expenses	Security: 20k, currency	0.0	100	0.0	N/A		38264820.78		N/A					
2020-07-15	15.5.3.3	General Business risk: Financial Performance	Profit	Security: 20k, currency	0.0	100	0.0	N/A		66503670.07		N/A					
2020-07-15	15.5.3.4	General Business risk: Financial Performance	Total Assets	Security: 20k, currency	0.0	100	0.0	N/A		108863224.03		N/A					
2020-07-15	15.5.3.5	General Business risk: Financial Performance	Total Liabilities	Security: 20k, currency	0.0	100	0.0	N/A		1594773906.19		N/A					
2020-07-15	15.5.6	General Business risk: Financial Performance	Details of noteholders owned by clients/participants in held on or off the CCF's balance sheet	Text	0.0	100		N/A		and collateral is held on the balance sheet. New cash collateral is held off the balance sheet.		N/A					
2020-07-15	15.5.7	General Business risk: Financial Performance	Additional data or comments	Text	0.0	100		N/A				N/A					



Report Date	Reference	Business Unit	Business System	Unit Type	Report Unit	Report Unit Unit	Report Unit Unit	CO <sub>2</sub> Unit	Report Unit	Unit	Report Unit	Report Unit Unit	Report Unit Unit	Report Unit Unit	Report Unit Unit	Report Unit Unit	Report Unit Unit
2020-10-15	15.1.1	General business risk, home breakdown	Percentage of total income from related to provision of clearing services	Home: 20, 5	10	0.5		0.5		0.5							
2020-10-15	15.1.2	General business risk, home breakdown	Percentage of total income from related to provision of clearing services	Home: 20, 5	10	0.5		0.5		0.5							
2020-10-15	15.1.1	Total cash flow (net operating) received from participants, regardless of the flow to which it is held, reported as received, with the exception of new received as initial margin or default fund contribution	Total cash flow (net operating) received from participants, regardless of the flow to which it is held, reported as received, with the exception of new received as initial margin or default fund contribution	Home: 20, January	10	0.5	0.5	0.5		0.50022076, 06					0.50022076, 06		0.5
2020-10-15	15.1.2	Total cash flow (net operating) received from participants, regardless of the flow to which it is held, reported as received, with the exception of new received as initial margin or default fund contribution	Total cash flow (net operating) received from participants, regardless of the flow to which it is held, reported as received, with the exception of new received as initial margin or default fund contribution	Home: 20, January	10	0.5	0.5	0.5		0.50022076, 06					0.50022076, 06		
2020-10-15	15.2.1	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5		0.5, 0%							
2020-10-15	15.2.2	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5		0.5, 0%							
2020-10-15	15.2.3	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5		0.5, 0%							
2020-10-15	15.2.4	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5		0.5, 0%							
2020-10-15	15.2.5	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5		0.5, 0%							
2020-10-15	15.2.6	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5		0.5, 0%							
2020-10-15	15.2.7	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5		0.5, 0%							
2020-10-15	15.2.8	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5	Percentage_00	0.5, 0%							
2020-10-15	15.2.8	New total cash received from participants (G&P) in bid/dependent/in issued, including	Percentage of total participant cash held as cash deposits (including through reverse repo); no cash deposits as initial bank of loan of the interest reported	Home: 20, 5	10	0.5		0.5	Percentage_00	0.5, 0%							



Report Date	Reference	Declaration Title	Declaration System	Asset Type	Report Unit 1	Report Unit 1 Unit	Amount	CO <sub>2</sub> Unit	Percentage	Value	Amount	Report Unit 1 Unit	Category	CO <sub>2</sub> Unit	Percentage	Value	Comment
2020-10-31	16.2.9	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash held as cash deposits (including through reserve funds); retained amount of those cash deposits (including interest earned and other assets)	Monetary Unit	CO <sub>2</sub>	100		N/A		161.15	N/A						
2020-10-31	16.2.10	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash invested in securities, financial investment management cash	Monetary Unit	CO <sub>2</sub>	100		N/A		1.00%	N/A						
2020-10-31	16.2.11	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash invested in securities, other investment management cash	Monetary Unit	CO <sub>2</sub>	100		N/A		1.00%	N/A						
2020-10-31	16.2.12	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash invested in securities, other cash	Monetary Unit	CO <sub>2</sub>	100		N/A		1.00%	N/A						
2020-10-31	16.2.13	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash invested in securities, other/municipal cash	Monetary Unit	CO <sub>2</sub>	100		N/A		1.00%	N/A						
2020-10-31	16.2.14	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash invested in securities, other instruments	Monetary Unit	CO <sub>2</sub>	100		N/A		1.00%	N/A						
2020-10-31	16.2.15	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash invested in securities, equity by majority of those securities, equity level majority in majority	Monetary Unit	CO <sub>2</sub>	100		N/A	Percentage 200	1.00%	N/A						
2020-10-31	16.2.16	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of total participant cash invested in securities, equity by majority of those securities, equity level majority in minority	Monetary Unit	CO <sub>2</sub>	100		N/A	Percentage 100	1.00%	N/A						
2020-10-31	16.2.18	New total cash received from participants (16.2) in hold/operational/retired, including:	Weighted average maturity of securities	Monetary Unit	CO <sub>2</sub>	100		N/A		N/A	N/A						
2020-10-31	16.2.17	New total cash received from participants (16.2) in hold/operational/retired, including:	Provide an estimate of the risk in the portfolio (including general risk and commercial risk) reported (by one-way risk, or equivalent)	Unit	CO <sub>2</sub>	100		N/A		N/A	N/A						
2020-10-31	16.2.18	New total cash received from participants (16.2) in hold/operational/retired, including:	State of the PIP investment policy as the proportion of portfolio that may be allocated to a single counterpart, and the date of that date.	Unit	CO <sub>2</sub>	100		N/A		N/A	N/A						
2020-10-31	16.2.19	New total cash received from participants (16.2) in hold/operational/retired, including:	State the number of times and the period of time during which this fact has been recorded.	Monetary Unit	CO <sub>2</sub>	100		N/A		N/A	N/A						
2020-10-31	16.2.20	New total cash received from participants (16.2) in hold/operational/retired, including:	Percentage of participant cash held as securities	Monetary Unit	CO <sub>2</sub>	100		N/A		1.00%	N/A						
2020-10-31	16.3.1	Subperformance of participant assets (in monetary unit)	Total value of participant cash held as securities	Monetary Unit	CO <sub>2</sub>	100	100	N/A		N/A	N/A						
2020-10-31	16.3.2	Subperformance of participant assets (in monetary unit)	Total value of participant cash held as securities	Monetary Unit	CO <sub>2</sub>	100	100	N/A		N/A	N/A						
2020-10-31	16.3.3	Subperformance of participant assets (in monetary unit)	Subperformance of participant assets (in monetary unit) by the PIP above allowed, initial margin, over the following month/quarter/day, one day month, the week and up to one month, the month and up to one year, the year and up to ten years, over the month	Monetary Unit	CO <sub>2</sub>	100	100	N/A	10.18	N/A	N/A						
2020-10-31	16.3.3	Subperformance of participant assets (in monetary unit)	Subperformance of participant assets (in monetary unit) by the PIP above allowed, initial margin, over the following month/quarter/day, one day month, the week and up to one month, the month and up to one year, the year and up to ten years, over the month	Monetary Unit	CO <sub>2</sub>	100	100	N/A	10.17	N/A	N/A						
2020-10-31	16.3.3	Subperformance of participant assets (in monetary unit)	Subperformance of participant assets (in monetary unit) by the PIP above allowed, initial margin, over the following month/quarter/day, one day month, the week and up to one month, the month and up to one year, the year and up to ten years, over the month	Monetary Unit	CO <sub>2</sub>	100	100	N/A	10.18	N/A	N/A						

Report Date	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
2020-10-21	16.2.9																																				
2020-10-21	16.2.10																																				
2020-10-21	16.2.11																																				
2020-10-21	16.2.12																																				
2020-10-21	16.2.13																																				
2020-10-21	16.2.14																																				
2020-10-21	16.2.15																																				
2020-10-21	16.2.16																																				
2020-10-21	16.2.17																																				
2020-10-21	16.2.18																																				
2020-10-21	16.2.19																																				
2020-10-21	16.2.20																																				
2020-10-21	16.2.1																																				
2020-10-21	16.2.2																																				
2020-10-21	16.2.3																																				
2020-10-21	16.2.3																																				
2020-10-21	16.2.3																																				







	Index	BusinessCycle	BusinessCycleStartDate	IndexType	SuperLocal	SuperLocalStart	Access	CDLaid	Description	Value	Comment	SuperLocalStart	Access	CDLaid	Description	Value	Comment
2020-03-31	10.4.4	Subpopulation of participants outside (in new work)	Subpopulation of participants inside (in new work), default: first, over the following month (from one day, up to the next week and up to the next month and up to the next year, then the year)	Number, 20h, currency	100	000	100	N/A	100	N/A	N/A						
2020-03-31	10.4.4	Subpopulation of participants outside (in new work)	Subpopulation of participants inside (in new work), default: first, over the following month (from one day, up to the next week and up to the next month and up to the next year, then the year)	Number, 20h, currency	100	000	100	N/A	100,10	N/A	N/A						
2020-03-31	11.1.1	Shortened availability range for the new period (included in clearing number or not answered) over specified period for the clearing (in a 10,00% over a twelve month period)	Shortened availability range for the new period (included in clearing number or not answered) over specified period for the clearing (in a 10,00% over a twelve month period)	Number, 20h, %	100	000		N/A		10,00% over a twelve month period	N/A						
2020-03-31	11.2.1	Short availability of the rate answered over the previous twelve month period	Short availability of the rate answered over the previous twelve month period	Number, 20h, %	100	000		N/A		100,00%	N/A						
2020-03-31	11.3.1	Total number of failures	Total number of failures and failures (in new, current) period over the previous twelve month period	100 (line format) Number, 10,00-10	100	000		N/A	DeviationsFailure	100-00-00	N/A						
2020-03-31	11.6.1	Revenue time adjustment	Revenue time adjustment (e.g. within the hour)	Text	100	000		N/A		Within 2 hours	N/A						
2020-03-31	11.1.1.1	Number of clearing numbers, by clearing number	Number of clearing numbers	Number, 0h	100	000		N/A		14	N/A						
2020-03-31	11.1.1.2	Number of clearing numbers, by clearing number	Number of clearing numbers	Number, 0h	100	000		N/A		30	N/A						
2020-03-31	11.1.1.3	Number of clearing numbers, by clearing number	Number of clearing numbers (the clearing number in the clearing)	Number, 0h	100	000		N/A		0	N/A						
2020-03-31	11.1.2.1	Number of clearing numbers, by clearing number	Number of clearing numbers	Number, 0h	100	000		N/A		0	N/A						
2020-03-31	11.1.2.2	Number of clearing numbers, by clearing number	Number of clearing numbers	Number, 0h	100	000		N/A		0	N/A						
2020-03-31	11.1.2.3	Number of clearing numbers, by clearing number	Number of clearing numbers	Number, 0h	100	000		N/A		29	N/A						
2020-03-31	11.1.2.4	Number of clearing numbers, by clearing number	Number of clearing numbers (the clearing number in the clearing)	Number, 0h	100	000		N/A		20	complaints (number of) Finance companies: 2						
2020-03-31	11.1.3.1	Number of clearing numbers, by clearing number	Number of clearing numbers	Number, 0h	100	000		N/A		100	N/A						
2020-03-31	11.1.3.2	Number of clearing numbers, by clearing number	Number of clearing numbers	Number, 0h	100	000		N/A		2	N/A						

Report Date	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
2020-07-14	15.1.4																																				
2020-07-14	15.1.4																																				
2020-07-14	15.1.1																																				
2020-07-14	15.1.1																																				
2020-07-14	15.1.1																																				
2020-07-14	15.4.1																																				
2020-07-14	15.1.1.1																																				
2020-07-14	15.1.1.2																																				
2020-07-14	15.1.1.3																																				
2020-07-14	15.1.2.1																																				
2020-07-14	15.1.2.2																																				
2020-07-14	15.1.2.3																																				
2020-07-14	15.1.3.1																																				
2020-07-14	15.1.3.2																																				

	Reference	Business Unit	Business Unit System	Unit Type	Report Unit	Report Unit Unit	Account	CP Code	Description	Value		Account	Report Unit Unit	Account	CP Code	Description	Value		Account
2020-10-11	18.2.1	New Position Concentration	For each clearing member with less than 25 members, but fewer than 25 members. Percentage of any positions held by the largest firm, including both direct and indirect, in aggregate, and paid over the quarter	Member: 250, 5	Defaulted	Rank & Qualified General Colateral	Rank		Storage/Quarter	N/A		N/A	Condition	N/A		Storage/Quarter	100.00%		N/A
2020-10-11	18.2.1	New Position Concentration	For each clearing member with less than 25 members, but fewer than 25 members. Percentage of any positions held by the largest firm, including both direct and indirect, in aggregate, and paid over the quarter	Member: 250, 5	Defaulted	Rank & Qualified General Colateral	Rank		Public/Quarter	N/A		N/A	Condition	N/A		Public/Quarter	100.00%		N/A
2020-10-11	18.2.2	New Position Concentration	For each clearing member with 25 or more members. Percentage of any positions held by the largest firm, including both direct and indirect, in aggregate, and paid over the quarter	Member: 250, 5	Defaulted	Rank & Qualified General Colateral	Rank		Storage/Quarter	94.50%		N/A	Condition	N/A		Storage/Quarter	N/A		N/A
2020-10-11	18.2.2	New Position Concentration	For each clearing member with 25 or more members. Percentage of any positions held by the largest firm, including both direct and indirect, in aggregate, and paid over the quarter	Member: 250, 5	Defaulted	Rank & Qualified General Colateral	Rank		Public/Quarter	93.02%		N/A	Condition	N/A		Public/Quarter	N/A		N/A
2020-10-11	18.2.3	New Position Concentration	For each clearing member with 25 or more members. Percentage of any positions held by the largest firm, including both direct and indirect, in aggregate, and paid over the quarter	Member: 250, 5	Defaulted	Rank & Qualified General Colateral	Rank		Storage/Quarter	92.07%		N/A	Condition	N/A		Storage/Quarter	N/A		N/A
2020-10-11	18.2.3	New Position Concentration	For each clearing member with 25 or more members. Percentage of any positions held by the largest firm, including both direct and indirect, in aggregate, and paid over the quarter	Member: 250, 5	Defaulted	Rank & Qualified General Colateral	Rank		Public/Quarter	90.68%		N/A	Condition	N/A		Public/Quarter	N/A		N/A
2020-10-11	18.3.1	Initial Margin Concentration	For each clearing member with less than 25 members, but fewer than 25 members. Percentage of initial margin posted by the largest firm, including both direct and indirect, in aggregate, and paid over the quarter	Member: 250, 5	Defaulted	Rank		N/A	Storage/Quarter	N/A		N/A	Condition	N/A		Storage/Quarter	100.00%		N/A

		ReportLevelIdentified	Category	CFDLabel	Description	Value	Comment	ReportLevelIdentified	Category	CFDLabel	Description	Value	Comment	ReportLevelIdentified	Category	CFDLabel	Description	Value	Comment	ReportLevelIdentified	Category	CFDLabel	Description	Value	Comment	ReportLevelIdentified	Category	CFDLabel	Description	Value	Comment	ReportLevelIdentified	Category	CFDLabel	Description	Value	Comment
2020-10-31	18.2.1	Interest Rate Swap	N/A	Storage/Quarter	N/A	N/A	Standard Real Forwards	N/A	Storage/Quarter	N/A	Storage/Quarter	N/A	N/A	100 FX Transactions	N/A	Storage/Quarter	N/A	N/A	100 Transactions	N/A	Storage/Quarter	97.98%	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	N/A	N/A									
2020-10-31	18.2.1	Interest Rate Swap	N/A	Peak/Quarter	N/A	N/A	Standard Real Forwards	N/A	Peak/Quarter	N/A	Peak/Quarter	N/A	N/A	100 FX Transactions	N/A	Peak/Quarter	N/A	N/A	100 Transactions	N/A	Peak/Quarter	98.47%	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	N/A	N/A									
2020-10-31	18.2.2	Interest Rate Swap	N/A	Storage/Quarter	17.18%	N/A	Standard Real Forwards	N/A	Storage/Quarter	92.18%	N/A	Storage/Quarter	97.18%	N/A	100 Transactions	N/A	Storage/Quarter	98.42%	N/A	Storage/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	12.10%	N/A										
2020-10-31	18.2.2	Interest Rate Swap	N/A	Peak/Quarter	18.12%	N/A	Standard Real Forwards	N/A	Peak/Quarter	98.12%	N/A	Peak/Quarter	98.12%	N/A	100 Transactions	N/A	Peak/Quarter	98.18%	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	94.12%	N/A										
2020-10-31	18.2.3	Interest Rate Swap	N/A	Storage/Quarter	16.84%	N/A	Standard Real Forwards	N/A	Storage/Quarter	92.10%	N/A	Storage/Quarter	97.10%	N/A	100 Transactions	N/A	Storage/Quarter	98.14%	N/A	Storage/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	10.40%	N/A										
2020-10-31	18.2.3	Interest Rate Swap	N/A	Peak/Quarter	17.14%	N/A	Standard Real Forwards	N/A	Peak/Quarter	98.03%	N/A	Peak/Quarter	98.03%	N/A	100 Transactions	N/A	Peak/Quarter	98.18%	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	100.00%	N/A										
2020-10-31	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	Storage/Quarter	N/A	N/A	100 Transactions	N/A	Storage/Quarter	98.42%	N/A	Storage/Quarter	N/A	N/A	Standard Interest Rate Swap	N/A	Storage/Quarter	N/A	N/A	Qualified General Collateral Swap Transaction	N/A	Storage	N/A	N/A					

Report Date	Reference	Business Unit	Business Description	Unit Type	Report Unit	Report Unit Unit	Report Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit	Unit Unit
2020-10-11	10.1.1	Initial Margin Concentration	For each closing service with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A	PublicQuarter	N/A				N/A	100.0%	N/A
2020-10-11	10.1.2	Initial Margin Concentration	For each closing service with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A	StorageQuarter	24.7%				N/A		N/A
2020-10-11	10.1.3	Initial Margin Concentration	For each closing service with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A	PublicQuarter	24.8%				N/A		N/A
2020-10-11	10.1.3	Initial Margin Concentration	For each closing service with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A	StorageQuarter	27.2%				N/A		N/A
2020-10-11	10.1.3	Initial Margin Concentration	For each closing service with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A	PublicQuarter	27.0%				N/A		N/A
2020-10-11	10.1.4	Integrated Default Fund Concentration	For each integrated default fund with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A		N/A				N/A	24.1%	N/A
2020-10-11	10.1.4	Integrated Default Fund Concentration	For each integrated default fund with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A		28.1%				N/A		N/A
2020-10-11	10.1.5	Integrated Default Fund Concentration	For each integrated default fund with 25 or more members, the percentage of initial margin posted by the largest five closing members, including both long and short, in aggregate, and push over the quarter	Member 25, N	Defaulted	None			N/A		24.9%				N/A		N/A

		ReportLevelIdentified	Category	CFILabel	Description	Value	Comment	ReportLevelIdentified	Category	CFILabel	Description	Value	Comment	ReportLevelIdentified	Category	CFILabel	Description	Value	Comment	ReportLevelIdentified	Category	CFILabel	Description	Value	Comment	ReportLevelIdentified	Category	CFILabel	Description	Value	Comment	ReportLevelIdentified	Category	CFILabel	Description	Value	Comment
2025-10-31	15.3.1	Interest Rate Swap	N/A	N/A	N/A	N/A	Standard Swap Forwards	N/A	FixedQuarter	N/A	N/A	100 FX Transactions	N/A	FixedQuarter	N/A	N/A	100 Transactions	N/A	FixedQuarter	75.67%	N/A	Standard Interest Rate Swap	N/A	FixedQuarter	N/A	N/A	Qualified General Collateral Swap Transaction	N/A	FixedQuarter	N/A	N/A					N/A	
2025-10-31	15.3.2	Interest Rate Swap	N/A	Average/Quarter	10.10%	N/A	Standard Swap Forwards	N/A	Average/Quarter	10.10%	N/A	100 FX Transactions	N/A	Average/Quarter	10.10%	N/A	100 Transactions	N/A	Average/Quarter	10.10%	N/A	Standard Interest Rate Swap	N/A	Average/Quarter	10.10%	N/A	Qualified General Collateral Swap Transaction	N/A	Average/Quarter	10.10%	N/A					N/A	
2025-10-31	15.3.2	Interest Rate Swap	N/A	Peak/Quarter	10.10%	N/A	Standard Swap Forwards	N/A	Peak/Quarter	10.10%	N/A	100 FX Transactions	N/A	Peak/Quarter	10.10%	N/A	100 Transactions	N/A	Peak/Quarter	10.10%	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	10.10%	N/A	Qualified General Collateral Swap Transaction	N/A	Peak/Quarter	10.10%	N/A					N/A	
2025-10-31	15.3.3	Interest Rate Swap	N/A	Average/Quarter	12.10%	N/A	Standard Swap Forwards	N/A	Average/Quarter	12.10%	N/A	100 FX Transactions	N/A	Average/Quarter	12.10%	N/A	100 Transactions	N/A	Average/Quarter	12.10%	N/A	Standard Interest Rate Swap	N/A	Average/Quarter	12.10%	N/A	Qualified General Collateral Swap Transaction	N/A	Average/Quarter	12.10%	N/A					N/A	
2025-10-31	15.3.3	Interest Rate Swap	N/A	Peak/Quarter	12.10%	N/A	Standard Swap Forwards	N/A	Peak/Quarter	12.10%	N/A	100 FX Transactions	N/A	Peak/Quarter	12.10%	N/A	100 Transactions	N/A	Peak/Quarter	12.10%	N/A	Standard Interest Rate Swap	N/A	Peak/Quarter	12.10%	N/A	Qualified General Collateral Swap Transaction	N/A	Peak/Quarter	12.10%	N/A					N/A	
2025-10-31	15.4.1	Interest Rate Swap	N/A		N/A	N/A	Standard Swap Forwards	N/A		N/A	N/A	100 FX Transactions	N/A		N/A	N/A	100 Transactions	N/A		70.10%	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Swap Transaction	N/A		N/A					N/A		
2025-10-31	15.4.2	Interest Rate Swap	N/A		10.10%	N/A	Standard Swap Forwards	N/A		10.10%	N/A	100 FX Transactions	N/A		10.10%	N/A	100 Transactions	N/A		10.10%	N/A	Standard Interest Rate Swap	N/A		10.10%	N/A	Qualified General Collateral Swap Transaction	N/A		10.10%					N/A		
2025-10-31	15.4.3	Interest Rate Swap	N/A		17.10%	N/A	Standard Swap Forwards	N/A		17.10%	N/A	100 FX Transactions	N/A		16.10%	N/A	100 Transactions	N/A		16.10%	N/A	Standard Interest Rate Swap	N/A		16.10%	N/A	Qualified General Collateral Swap Transaction	N/A		16.10%					N/A		

Year	Month	Reference	Measure/Title	Measurement System	Unit/Type	Start/Level	End/Level/Ref	Amount	CFR/Ref	Description	Value	Comment	Power/Limit/Ref	Amount	CFR/Ref	Description	Value	Comment
2020	03-31	19.1.1	Fixed participation components, number of construction of clean closing	Number of clean closing	Number: Op	120	100		N/A		100	N/A						
2020	03-31	19.1.2	Fixed participation components, number of construction of clean closing	Number of direct members that closed the clients	Number: Op	120	100		N/A		14	N/A						
2020	03-31	19.1.1.1	Fixed participation components, number of construction of clean closing	Percent of transactions attributable to the top five members of CIP that are closing members / Peak	Number: Dbl, %	Indefinite	Indef		N/A		100.00%	N/A	Indefinite		N/A		100.00%	N/A
2020	03-31	19.1.1.2	Fixed participation components, number of construction of clean closing	Percent of transactions attributable to the top five members of CIP that are closing members / Average	Number: Dbl, %	Indefinite	Indef		N/A		100.00%	N/A	Indefinite		N/A		100.00%	N/A
2020	03-31	19.1.4.1	Fixed participation components, number of construction of clean closing	Percent of client transactions attributable to the top five closing members of CIP that are closing members / Peak	Number: Dbl, %	Indefinite	Indef		N/A		100.00%	N/A	Indefinite		N/A		100.00%	N/A
2020	03-31	19.1.4.2	Fixed participation components, number of construction of clean closing	Percent of client transactions attributable to the top five closing members of CIP that are closing members / Average	Number: Dbl, %	Indefinite	Indef		N/A		100.00%	N/A	Indefinite		N/A		100.00%	N/A
2020	03-31	20.1.1	PEI Links, Value of Trades	Value of trades closed through each link - as a share of total trade notional/total notional value closed	Number: Dbl, %	120	100		N/A		—	N/A						
2020	03-31	20.2.1	PEI Links, Initial Margin or equivalent financial resources provided	Initial margin or equivalent financial resources provided to each linked CIP by the CIP to cover the potential future exposure of the linked CIP on business closed across link	Number: Dbl, currency	120	100		N/A		—	N/A						
2020	03-31	20.3.1	PEI Links, Initial Margin or equivalent financial resources collected	Initial margin or equivalent financial resources collected from each linked CIP by the CIP to cover the potential future exposure of the linked CIP on business closed across link, the actual value and post-netting	Number: Dbl, currency	120	100		N/A		—	N/A						
2020	03-31	20.4.1.1	PEI Links, Quality of back-testing coverage	Number of times over the past twelve months that coverage provided by particular member's Financial resources held against each linked CIP fell below the actual market or member's estimate of that linked CIP's total or daily back testing results (divisible or continuous or day-to-day)	Number: Op	120	100		N/A		—	N/A						
2020	03-31	20.4.1.2	PEI Links, Quality of back-testing coverage	Back-testing results (frequency) - given if member's Financial resources are sufficient to meet a PEI	Test	120	100		N/A		—	N/A						
2020	03-31	20.4.1.3	PEI Links, Quality of back-testing coverage	If 20.4.1.2 is "Yes" & "No" then the time of day measures is taken, otherwise link	Test	120	100		N/A		—	N/A						
2020	03-31	20.5.2	PEI Links, Quality of back-testing coverage	Number of non-cleared (i.e., number of accounts) multiplied by the number of days covered in the back test (divisible or continuous or day-to-day)	Number: Op	120	100		N/A		—	N/A						
2020	03-31	20.6.1	PEI Links, Quality of back-testing coverage	Minimum coverage level	Number: Dbl, %	120	100		N/A		—	N/A						





[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		
2025-10-31	25.5.1.1																																					
2025-10-31	25.5.1.2																																					
2025-10-31	25.6.1.1																																					
2025-10-31	25.6.1.2																																					
2025-10-31	25.5.1																																					
2025-10-31	25.5.2																																					
2025-10-31	25.1.1	Interest Rate Swap	N/A	ASC	104	N/A	Standard Real Forwards	N/A	ASC	40	N/A	100 FX Transactions	N/A	100	N/A	ASC	10000	N/A	100 Transactions	N/A	ASC	101	N/A	Standard Interest Rate Swap	N/A	ASC	100	N/A	Qualified General Collateral Repo Transaction	N/A	ASC	10	N/A					
2025-10-31	25.1.2	Interest Rate Swap	100	N/A	ASC	22759677986.10	N/A	Standard Real Forwards	100	N/A	ASC	21617960351.49	N/A	100	N/A	ASC	16156278636.02	N/A	100 Transactions	100	N/A	ASC	2167582146.67	N/A	Standard Interest Rate Swap	100	N/A	ASC	16212862696.14	N/A	Qualified General Collateral Repo Transaction	100	N/A	ASC	22759677986.10	N/A		
2025-10-31	25.2.1	Interest Rate Swap	100	N/A	ASC	46486796100000.00	N/A	Standard Real Forwards	100	N/A	ASC	2200000000.00	N/A	100	N/A	ASC	16030261222266.90	N/A	100 Transactions	100	N/A	ASC	16020761672.96	N/A	Standard Interest Rate Swap	100	N/A	ASC	1603000000	N/A								
2025-10-31	25.2.2	Interest Rate Swap	N/A	ASC	Interest Rate Swap	N/A	Standard Real Forwards	N/A	ASC	Standard Real Forwards	N/A	100 FX Transactions	N/A	100 Transactions	N/A	ASC	100 Transactions	N/A	Standard Interest Rate Swap	N/A	ASC	100 Transactions	N/A	Standard Interest Rate Swap	N/A	ASC	Standard Interest	N/A	Qualified General Collateral Repo Transaction	N/A	ASC	Qualified General Coll	N/A	Trade & Qualified General Collateral Repo Transaction	N/A	ASC	Qualified	N/A
2025-10-31	25.2.3	Interest Rate Swap	N/A	ASC	Interest Rate Swap	N/A	Standard Real Forwards	N/A	ASC	Standard Real Forwards	N/A	100 FX Transactions	N/A	100 Transactions	N/A	ASC	100 Transactions	N/A	Standard Interest Rate Swap	N/A	ASC	100 Transactions	N/A	Standard Interest Rate Swap	N/A	ASC	Standard Interest	N/A	Qualified General Collateral Repo Transaction	N/A	ASC	Qualified General Coll	N/A	Trade & Qualified General Collateral Repo Transaction	N/A	ASC	Qualified	N/A
2025-10-31	25.2.4	Interest Rate Swap	N/A	ASC	N/A	N/A	Standard Real Forwards	N/A	ASC	N/A	N/A	100 FX Transactions	N/A	100 Transactions	N/A	ASC	N/A	N/A	100 Transactions	N/A	ASC	N/A	N/A	Standard Interest Rate Swap	N/A	ASC	N/A	N/A	Qualified General Collateral Repo Transaction	N/A	ASC	N/A	N/A	N/A				
2025-10-31	25.3.1	Interest Rate Swap	N/A	Reclassification	104.00	N/A	Standard Real Forwards	N/A	Reclassification	100.00	N/A	100 FX Transactions	N/A	N/A	Reclassification	10000.00	N/A	100 Transactions	N/A	N/A	Reclassification	101.00	N/A	Standard Interest Rate Swap	N/A	Reclassification	100	N/A	Reclassification	100	Qualified General Collateral Repo Transaction	N/A	Reclassification	100	N/A			
2025-10-31	25.3.2	Interest Rate Swap	100	N/A	Reclassification	22759677986.10	N/A	Standard Real Forwards	100	N/A	Reclassification	21617960351.49	N/A	100	N/A	Reclassification	16156278636.02	N/A	100 Transactions	100	N/A	Reclassification	2167582146.67	N/A	Standard Interest Rate Swap	100	N/A	Reclassification	16212862696.14	N/A	Qualified General Collateral Repo Transaction	100	N/A	Reclassification	22759677986.10	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
2026-03-31	Clearing Service	Bonds	CNY										
2026-03-31	Clearing Service	Commodities	CNY										
2026-03-31	Clearing Service	Interest Rate Swaps	CNY										
2026-03-31	Clearing Service	Standard Bond Forwards	CNY										
2026-03-31	Clearing Service	RMB FX Transactions	USD										
2026-03-31	Clearing Service	G10 Transactions	USD										
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY										
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY										
2026-03-31	Default Fund	Bonds	CNY				60,660,000.00	60,660,000.00	0.00	0.00	60,660,000.00		0.00
2026-03-31	Default Fund	Commodities	CNY				8,490,000.00	8,490,000.00	0.00	0.00	8,490,000.00		0.00
2026-03-31	Default Fund	Interest Rate Swaps	CNY				2,693,120,000.00	2,693,120,000.00	0.00	0.00	2,693,120,000.00		0.00
2026-03-31	Default Fund	Standard Bond Forwards	CNY				11,480,000.00	11,480,000.00	0.00	0.00	11,480,000.00		0.00
2026-03-31	Default Fund	RMB FX Transactions	CNY				17,267,640,000.00	17,267,640,000.00	0.00	0.00	17,267,640,000.00		0.00
2026-03-31	Default Fund	G10 Transactions	CNY				3,183,850,000.00	3,183,850,000.00	0.00	0.00	3,183,850,000.00		0.00
2026-03-31	Default Fund	RMB FX Transactions	USD										
2026-03-31	Default Fund	G10 Transactions	USD										
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY				0.00	0.00	0.00	0.00	0.00		0.00
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY				4,180,000.00	4,180,000.00	0.00	0.00	4,180,000.00		0.00
2026-03-31	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.	
2026-03-31	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
2026-03-31	Clearing Service	Bonds	CNY												N/A	VAR/HS	2021/10/8	VAR/HS	2021/10/8	99.50%	N/A
2026-03-31	Clearing Service	Commodities	CNY												N/A	ES/HS	2020/7/13	ES/HS	2020/7/13	99.00%	N/A
2026-03-31	Clearing Service	Interest Rate Swaps	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2026-03-31	Clearing Service	Standard Bond Forwards	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2026-03-31	Clearing Service	RMB FX Transactions	USD												N/A	ES/HS	N/A	ES/HS	N/A	99.00%	N/A
2026-03-31	Clearing Service	G10 Transactions	USD												N/A	ES/PHS	N/A	ES/PHS	N/A	99.50%	N/A
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY												N/A	VAR/HS	2024/4/9	VAR/HS	2024/4/9	99.50%	N/A
2026-03-31	Default Fund	Bonds	CNY	0.00	Cover 2	3	0	0													
2026-03-31	Default Fund	Commodities	CNY	15128.63	Cover 2	2	0	0													
2026-03-31	Default Fund	Interest Rate Swaps	CNY	8347264.12	Cover 2	10	0	0													
2026-03-31	Default Fund	Standard Bond Forwards	CNY	960.41	Cover 2	2	0	0													
2026-03-31	Default Fund	RMB FX Transactions	CNY	65910493.62	Cover 2	5	0	0													
2026-03-31	Default Fund	G10 Transactions	CNY	11643158.53	Cover 2	5	0	0													
2026-03-31	Default Fund	RMB FX Transactions	USD																		
2026-03-31	Default Fund	G10 Transactions	USD																		
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY	10256.22	Cover 2	2	0	0													
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY	0.00	Cover 2	3	0	0													
2026-03-31	CCP	Shanghai Clearing House	CNY						<a href="https://www.shclearing.com.cn/">https://www.shclearing.com.cn/</a>	Cash	99.50%	10 days	500	0							
2026-03-31	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
2026-03-31	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	24500	100.00%	0.00	0.00
2026-03-31	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: <a href="https://www.shclearing.com.cn/ffa/scgg/202007/20200710_709841.html">https://www.shclearing.com.cn/ffa/scgg/202007/20200710_709841.html</a>	Twice every week	<a href="https://www.shclearing.com.cn/cis/bzjyq/">https://www.shclearing.com.cn/cis/bzjyq/</a>	7	One time per day	Day End	419	98.33%	422,635.00	135,345.00
2026-03-31	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	53363	100.00%	0.00	0.00
2026-03-31	Clearing Service	Standard Bond Forwards	CNY	250days	N/A	N/A	N/A	2days	N/A	N/A	Quarterly	<a href="https://www.shclearing.com.cn/cpvw/fxgl/">https://www.shclearing.com.cn/cpvw/fxgl/</a>	0	One time per day	Day End	5821	100.00%	0.00	0.00
2026-03-31	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	23750	100.00%	0.00	0.00
2026-03-31	Clearing Service	G10 Transactions	USD	250days	N/A	N/A	N/A	5days	N/A	N/A	Annual	2025/9/22	1	One time per day	Day End	10750	99.99%	176652.82	176652.82
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY	250days	N/A	N/A	N/A	2days	N/A	N/A	Quarterly	<a href="http://www.shclearing.com/cpvw/fxgl/">http://www.shclearing.com/cpvw/fxgl/</a>	0	One time per day	Day End	3533	100.00%	0.00	0.00
2026-03-31	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	21750	100.00%	0	0
2026-03-31	Default Fund	Bonds	CNY																
2026-03-31	Default Fund	Commodities	CNY																
2026-03-31	Default Fund	Interest Rate Swaps	CNY																
2026-03-31	Default Fund	Standard Bond Forwards	CNY																
2026-03-31	Default Fund	RMB FX Transactions	CNY																
2026-03-31	Default Fund	G10 Transactions	CNY																
2026-03-31	Default Fund	RMB FX Transactions	USD																
2026-03-31	Default Fund	G10 Transactions	USD																
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY																
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY																
2026-03-31	CCP	Shanghai Clearing House	CNY																
2026-03-31	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
2026-03-31	Clearing Service	Bonds	CNY															
2026-03-31	Clearing Service	Commodities	CNY															
2026-03-31	Clearing Service	Interest Rate Swaps	CNY															
2026-03-31	Clearing Service	Standard Bond Forwards	CNY															
2026-03-31	Clearing Service	RMB FX Transactions	USD															
2026-03-31	Clearing Service	G10 Transactions	USD															
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY															
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY															
2026-03-31	Default Fund	Bonds	CNY			4,775,756.00						17.21%	0.00%	0.00%	0.77%	0.00%	0.00%	N/A
2026-03-31	Default Fund	Commodities	CNY			2,512,000.00						0.00%	0.00%	0.01%	0.00%	0.00%	0.04%	N/A
2026-03-31	Default Fund	Interest Rate Swaps	CNY			710,643,154.18						0.00%	0.00%	17.61%	0.00%	0.00%	9.66%	N/A
2026-03-31	Default Fund	Standard Bond Forwards	CNY			343,693,737.76						0.00%	0.00%	1.66%	0.00%	0.00%	0.40%	N/A
2026-03-31	Default Fund	RMB FX Transactions	CNY									0.00%	0.00%	57.51%	0.00%	0.00%	85.26%	N/A
2026-03-31	Default Fund	G10 Transactions	CNY									0.00%	0.00%	0.17%	0.00%	0.00%	3.34%	N/A
2026-03-31	Default Fund	RMB FX Transactions	USD			491,684,210.00												
2026-03-31	Default Fund	G10 Transactions	USD			425,021,995.00												
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY			146,242,000.00						0.00%	0.00%	4.61%	0.00%	0.00%	0.44%	N/A
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY			2,400,000.00						1.23%	0.00%	0.00%	0.09%	0.00%	0.00%	N/A
2026-03-31	CCP	Shanghai Clearing House	CNY	1,217,965,415.60	4,986,778,987.85		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							
2026-03-31	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
2026-03-31	Clearing Service	Bonds	CNY															
2026-03-31	Clearing Service	Commodities	CNY															
2026-03-31	Clearing Service	Interest Rate Swaps	CNY															
2026-03-31	Clearing Service	Standard Bond Forwards	CNY															
2026-03-31	Clearing Service	RMB FX Transactions	USD															
2026-03-31	Clearing Service	G10 Transactions	USD															
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY															
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY															
2026-03-31	Default Fund	Bonds	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	Default Fund	Commodities	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	Default Fund	Interest Rate Swaps	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	Default Fund	Standard Bond Forwards	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	Default Fund	RMB FX Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	Default Fund	G10 Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	Default Fund	RMB FX Transactions	USD															
2026-03-31	Default Fund	G10 Transactions	USD															
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2026-03-31	CCP	Shanghai Clearing House	CNY									24037696211.74	930259345.98	6347105906.43	1862444259.78	3059238770.07	199885472216.93	175847776005.19
2026-03-31	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
2026-03-31	Clearing Service	Bonds	CNY																		
2026-03-31	Clearing Service	Commodities	CNY																		
2026-03-31	Clearing Service	Interest Rate Swaps	CNY																		
2026-03-31	Clearing Service	Standard Bond Forwards	CNY																		
2026-03-31	Clearing Service	RMB FX Transactions	USD																		
2026-03-31	Clearing Service	G10 Transactions	USD																		
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY																		
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY																		
2026-03-31	Default Fund	Bonds	CNY																		
2026-03-31	Default Fund	Commodities	CNY																		
2026-03-31	Default Fund	Interest Rate Swaps	CNY																		
2026-03-31	Default Fund	Standard Bond Forwards	CNY																		
2026-03-31	Default Fund	RMB FX Transactions	CNY																		
2026-03-31	Default Fund	G10 Transactions	CNY																		
2026-03-31	Default Fund	RMB FX Transactions	USD																		
2026-03-31	Default Fund	G10 Transactions	USD																		
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY																		
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY																		
2026-03-31	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	91,139,323,176.96	23,229,420,000.00	100.00%	0.00%	0.00%	0.00%	100.00%	0.00%	0.00%	304.15	0.00%	0.00%	0.00%	0.00%
2026-03-31	CCP	Shanghai Clearing House	USD					2,347,239,715.43													



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
2026-03-31	Clearing Service	Bonds	CNY								
2026-03-31	Clearing Service	Commodities	CNY								
2026-03-31	Clearing Service	Interest Rate Swaps	CNY								
2026-03-31	Clearing Service	Standard Bond Forwards	CNY								
2026-03-31	Clearing Service	RMB FX Transactions	USD								
2026-03-31	Clearing Service	G10 Transactions	USD								
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY								
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY								
2026-03-31	Default Fund	Bonds	CNY								
2026-03-31	Default Fund	Commodities	CNY								
2026-03-31	Default Fund	Interest Rate Swaps	CNY								
2026-03-31	Default Fund	Standard Bond Forwards	CNY								
2026-03-31	Default Fund	RMB FX Transactions	CNY								
2026-03-31	Default Fund	G10 Transactions	CNY								
2026-03-31	Default Fund	RMB FX Transactions	USD								
2026-03-31	Default Fund	G10 Transactions	USD								
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY								
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY								
2026-03-31	CCP	Shanghai Clearing House	CNY	0.00%	N/A	N/A	N/A	N/A	0.00%	N/A	N/A
2026-03-31	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
2026-03-31	Clearing Service	Bonds	CNY																					
2026-03-31	Clearing Service	Commodities	CNY																					
2026-03-31	Clearing Service	Interest Rate Swaps	CNY																					
2026-03-31	Clearing Service	Standard Bond Forwards	CNY																					
2026-03-31	Clearing Service	RMB FX Transactions	USD																					
2026-03-31	Clearing Service	G10 Transactions	USD																					
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY																					
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY																					
2026-03-31	Default Fund	Bonds	CNY													N/A	28.37%	45.85%			100.00%	100.00%	100.00%	100.00%
2026-03-31	Default Fund	Commodities	CNY													61.13%	N/A	N/A			100.00%	100.00%	N/A	N/A
2026-03-31	Default Fund	Interest Rate Swaps	CNY													N/A	63.20%	77.93%			100.00%	91.31%	100.00%	100.00%
2026-03-31	Default Fund	Standard Bond Forwards	CNY													N/A	57.93%	77.70%			100.00%	100.00%	100.00%	100.00%
2026-03-31	Default Fund	RMB FX Transactions	CNY													N/A	63.76%	81.04%			100.00%	100.00%	100.00%	100.00%
2026-03-31	Default Fund	G10 Transactions	CNY													79.30%	N/A	N/A			100.00%	100.00%	N/A	N/A
2026-03-31	Default Fund	RMB FX Transactions	USD																					
2026-03-31	Default Fund	G10 Transactions	USD																					
2026-03-31	Clearing Service	Standard Interest Rate Swaps	CNY													N/A	0.00%	0.00%			100.00%	100.00%	100.00%	100.00%
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	CNY													N/A	86.60%	98.09%			100.00%	100.00%	100.00%	100.00%
2026-03-31	CCP	Shanghai Clearing House	CNY	99.9% over a twelve-month period	100.00%	Within 2 hour(s)	14	93	0	0	0	79	28	105	2				984	14				
2026-03-31	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
2026-03-31	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	25,229,420,000.00	0.00	0.00
2026-03-31	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	25,229,420,000.00	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
2026-03-31	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,229,420,000.00
2026-03-31	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,229,420,000.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.4.3	4.4.6	4.4.7	4.4.10
2026-03-31	Default Fund	Bonds	PeakDayAmountInPast12	CNY	59,978,387.95	0.00	73,737,463.83	0.00
2026-03-31	Default Fund	Commodities	PeakDayAmountInPast12	CNY	2,527,934.22	0.00	2,527,934.22	0.00
2026-03-31	Default Fund	Interest Rate Swaps	PeakDayAmountInPast12	CNY	2,302,013,732.62	0.00	2,965,677,100.35	0.00
2026-03-31	Default Fund	Standard Bond Forwards	PeakDayAmountInPast13	CNY	10,262,158.66	0.00	10,262,158.66	0.00
2026-03-31	Default Fund	RMB FX Transactions	PeakDayAmountInPast12	USD	3,354,878,846.94	0.00	3,783,502,990.82	0.00
2026-03-31	Default Fund	G10 Transactions	PeakDayAmountInPast12	USD	507,163,991.71	0.00	676,920,535.82	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	PeakDayAmountInPast12	CNY	1,755,884.29	0.00	1,755,884.29	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	PeakDayAmountInPast13	CNY	2,632,226.34	0.00	4,078,896.24	0.00
2026-03-31	Default Fund	Bonds	MeanAverageOverPrevious12Months	CNY	8,357,986.19	0.00	11,128,409.87	0.00
2026-03-31	Default Fund	Commodities	MeanAverageOverPrevious12Months	CNY	114,570.75	0.00	138,795.92	0.00
2026-03-31	Default Fund	Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	1,756,595,400.22	0.00	1,980,685,764.08	0.00
2026-03-31	Default Fund	Standard Bond Forwards	MeanAverageOverPrevious12Months	CNY	1,309,270.69	0.00	1,317,828.72	0.00
2026-03-31	Default Fund	RMB FX Transactions	MeanAverageOverPrevious12Months	USD	1,785,506,152.13	0.00	2,027,303,464.89	0.00
2026-03-31	Default Fund	G10 Transactions	MeanAverageOverPrevious12Months	USD	289,174,311.62	0.00	401,754,660.89	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	13,600.72	0.00	13,600.72	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	MeanAverageOverPrevious12Months	CNY	364,873.71	0.00	412,410.76	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.4.5	4.4.9
2026-03-31	Default Fund	Bonds	AmountExceeded	CNY	0.00	0.00
2026-03-31	Default Fund	Commodities	AmountExceeded	CNY	0.00	0.00
2026-03-31	Default Fund	Interest Rate Swaps	AmountExceeded	CNY	0.00	0.00
2026-03-31	Default Fund	Standard Bond Forwards	AmountExceeded	CNY	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions	AmountExceeded	USD	0.00	0.00
2026-03-31	Default Fund	G10 Transactions	AmountExceeded	USD	0.00	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	AmountExceeded	CNY	0.00	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo	AmountExceeded	CNY	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	6.1.1
2026-03-31	Default Fund	Bonds	House Net	CNY	918,159,200.00
2026-03-31	Default Fund	Bonds	Client Net	CNY	0.00
2026-03-31	Default Fund	Bonds	Client Gross	CNY	5,520,000.00
2026-03-31	Default Fund	Bonds	Total	CNY	923,679,200.00
2026-03-31	Default Fund	Commodities	House Net	CNY	0.00
2026-03-31	Default Fund	Commodities	Client Net	CNY	0.00
2026-03-31	Default Fund	Commodities	Client Gross	CNY	9,064,000.00
2026-03-31	Default Fund	Commodities	Total	CNY	9,064,000.00
2026-03-31	Default Fund	Interest Rate Swaps	House Net	CNY	26,138,393,250.55
2026-03-31	Default Fund	Interest Rate Swaps	Client Net	CNY	0.00
2026-03-31	Default Fund	Interest Rate Swaps	Client Gross	CNY	6,280,395,817.36
2026-03-31	Default Fund	Interest Rate Swaps	Total	CNY	32,418,789,067.91
2026-03-31	Default Fund	Standard Bond Forwards	House Net	CNY	666,537,000.00
2026-03-31	Default Fund	Standard Bond Forwards	Client Net	CNY	0.00
2026-03-31	Default Fund	Standard Bond Forwards	Client Gross	CNY	121,401,000.00
2026-03-31	Default Fund	Standard Bond Forwards	Total	CNY	787,938,000.00
2026-03-31	Default Fund	RMB FX Transactions	House Net	USD	9,350,263,554.00
2026-03-31	Default Fund	RMB FX Transactions	Client Net	USD	0.00
2026-03-31	Default Fund	RMB FX Transactions	Client Gross	USD	630,380,135.00
2026-03-31	Default Fund	RMB FX Transactions	Total	USD	9,980,643,689.00
2026-03-31	Default Fund	G10 Transactions	House Net	USD	836,712,484.00
2026-03-31	Default Fund	G10 Transactions	Client Net	USD	0.00
2026-03-31	Default Fund	G10 Transactions	Client Gross	USD	188,451,725.00
2026-03-31	Default Fund	G10 Transactions	Total	USD	1,025,164,209.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	House Net	CNY	613,467,000.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	Client Net	CNY	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	Client Gross	CNY	33,922,000.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	Total	CNY	647,389,000.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	House_Net	CNY	249,680,000.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	Client_Net	CNY	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	Client_Gross	CNY	1,680,000.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	Total	CNY	251,360,000.00

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
2026-03-31	Default Fund	Bonds	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	5,917,065.76	0.00	0.00	0.00
2026-03-31	Default Fund	Bonds	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	5,917,065.76	0.00	0.00	0.00
2026-03-31	Default Fund	Bonds	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	1,127,346,907.23	0.00	0.00	0.00
2026-03-31	Default Fund	Bonds	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	1,127,346,907.23	0.00	0.00	0.00
2026-03-31	Default Fund	Bonds	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	1,133,263,972.99	0.00	0.00	0.00
2026-03-31	Default Fund	Bonds	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	1,133,263,972.99	0.00	0.00	0.00
2026-03-31	Default Fund	Commodities	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	47,629,677.73	0.00	0.00	0.00
2026-03-31	Default Fund	Commodities	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	47,629,677.73	0.00	0.00	0.00
2026-03-31	Default Fund	Commodities	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	13,697,150.43	0.00	0.00	0.00
2026-03-31	Default Fund	Commodities	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	13,697,150.43	0.00	0.00	0.00
2026-03-31	Default Fund	Commodities	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	61,326,828.16	0.00	0.00	0.00
2026-03-31	Default Fund	Commodities	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	61,326,828.16	0.00	0.00	0.00
2026-03-31	Default Fund	Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	6,806,629,886.73	0.00	0.00	0.00
2026-03-31	Default Fund	Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	6,806,629,886.73	0.00	0.00	0.00
2026-03-31	Default Fund	Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	20,198,551,619.37	0.00	0.00	0.00
2026-03-31	Default Fund	Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	20,198,551,619.37	0.00	0.00	0.00
2026-03-31	Default Fund	Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	27,005,181,506.10	0.00	0.00	0.00
2026-03-31	Default Fund	Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	27,005,181,506.10	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Bond Forwards	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	126,576,976.65	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Bond Forwards	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	126,576,976.65	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Bond Forwards	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	1,801,663,769.96	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Bond Forwards	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	1,801,663,769.96	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Bond Forwards	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	1,928,240,746.61	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Bond Forwards	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	1,928,240,746.61	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	USD	0.00	0.00	0.00	21,550,000.00	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	USD	0.00	0.00	0.00	21,550,000.00	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	USD	0.00	0.00	0.00	2,325,689,715.43	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	USD	0.00	0.00	0.00	2,325,689,715.43	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	USD	0.00	0.00	0.00	2,347,239,715.43	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	USD	0.00	0.00	0.00	2,347,239,715.43	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	5,864,978,041.68	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	5,864,978,041.68	0.00	0.00	0.00
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	53,619,758,207.91	0.00	0.00	4229200000.00
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	53,619,758,207.91	0.00	0.00	4360000000.00
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	59,484,736,249.59	0.00	0.00	4229200000.00
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	59,484,736,249.59	0.00	0.00	4360000000.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	40914974.13	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	40914974.13	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	1331540652.08	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	1331540652.08	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	1372455626.21	0.00	0.00	0.00
2026-03-31	Default Fund	Standard Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	1372455626.21	0.00	0.00	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	804691.43	0.00	0.00	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	804691.43	0.00	0.00	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	153313555.87	0.00	0.00	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	153313555.87	0.00	0.00	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	154118247.30	0.00	0.00	0.00
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	154118247.30	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
2026-03-31	Default Fund	Bonds	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,917,065.76
2026-03-31	Default Fund	Bonds	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,917,065.76
2026-03-31	Default Fund	Bonds	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,127,346,907.23
2026-03-31	Default Fund	Bonds	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,127,346,907.23
2026-03-31	Default Fund	Bonds	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,133,263,972.99
2026-03-31	Default Fund	Bonds	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,133,263,972.99
2026-03-31	Default Fund	Commodities	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,629,677.73
2026-03-31	Default Fund	Commodities	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,629,677.73
2026-03-31	Default Fund	Commodities	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,697,150.43
2026-03-31	Default Fund	Commodities	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,697,150.43
2026-03-31	Default Fund	Commodities	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,326,828.16
2026-03-31	Default Fund	Commodities	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,326,828.16
2026-03-31	Default Fund	Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	82,475,000.00	0.00	0.00	0.00	0.00	0.00	6,889,104,886.73
2026-03-31	Default Fund	Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	84,500,000.00	0.00	0.00	0.00	0.00	0.00	6,891,129,886.73
2026-03-31	Default Fund	Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	8,013,921,750.00	0.00	0.00	0.00	230,820,000.00	0.00	28,443,293,369.37
2026-03-31	Default Fund	Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	9,015,168,400.00	0.00	0.00	0.00	465,050,276.29	0.00	29,678,770,295.66
2026-03-31	Default Fund	Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	8,096,396,750.00	0.00	0.00	0.00	230,820,000.00	0.00	35,332,398,256.10
2026-03-31	Default Fund	Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	9,099,668,400.00	0.00	0.00	0.00	465,050,276.29	0.00	36,569,900,182.39
2026-03-31	Default Fund	Standard Bond Forwards	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	126,576,976.65
2026-03-31	Default Fund	Standard Bond Forwards	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	126,576,976.65
2026-03-31	Default Fund	Standard Bond Forwards	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,801,663,769.96
2026-03-31	Default Fund	Standard Bond Forwards	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,801,663,769.96
2026-03-31	Default Fund	Standard Bond Forwards	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,928,240,746.61
2026-03-31	Default Fund	Standard Bond Forwards	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,928,240,746.61
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,550,000.00
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,550,000.00
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,325,689,715.43
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,325,689,715.43
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,347,239,715.43
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,347,239,715.43
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,864,978,041.68
2026-03-31	Default Fund	RMB FX Transactions+G10	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,864,978,041.68
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	57,848,958,207.91
2026-03-31	Default Fund	RMB FX Transactions+G10	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	57,979,758,207.91
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	63,713,936,249.59
2026-03-31	Default Fund	RMB FX Transactions+G10	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	63,844,736,249.59
2026-03-31	Default Fund	Standard Interest Rate Swaps	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,914,974.13
2026-03-31	Default Fund	Standard Interest Rate Swaps	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,914,974.13
2026-03-31	Default Fund	Standard Interest Rate Swaps	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,331,540,652.08
2026-03-31	Default Fund	Standard Interest Rate Swaps	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,331,540,652.08
2026-03-31	Default Fund	Standard Interest Rate Swaps	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,372,455,626.21
2026-03-31	Default Fund	Standard Interest Rate Swaps	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,372,455,626.21
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	804,691.43
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	ClientIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	804,691.43
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	153,313,555.87
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	HouseIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	153,313,555.87
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	154,118,247.30
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	TotalIM_PrefHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	154,118,247.30

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
2026-03-31	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
2026-03-31	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
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment_Total	CNY	182,484,416,587.85	113,785,024,743.17	
2026-03-31	CCP	Shanghai Clearing House	MultiDayPayment	CNY	190,025,064,389.02	179,096,027,285.94	
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment	CNY			59,406,263,190.19
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment	USD			7,030,128,693.00
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment	GBP			224,166,559.07
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment	JPY			258,822,529,524.00
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment	EUR			800,640,890.20
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment	AUD			137,996,334.00
2026-03-31	CCP	Shanghai Clearing House	SameDayPayment	HKD			6,109,996,010.20

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	7.3.3	7.3.7
2026-03-31	CCP	Shanghai Clearing House	AmountExceeded	CNY	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	7.3.6
2026-03-31	CCP	Shanghai Clearing House	NumberOfDays_USD	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	16.2.8	16.2.15
2026-03-31	CCP	Shanghai Clearing House	Percentage CNY	85.25%	0.00%
2026-03-31	CCP	Shanghai Clearing House	Percentage USD	14.75%	0.00%

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	16.3.3	16.3.4
2026-03-31	CCP	Shanghai Clearing House	ON 1D	CNY	N/A	N/A
2026-03-31	CCP	Shanghai Clearing House	1D 1W	CNY	N/A	N/A
2026-03-31	CCP	Shanghai Clearing House	1W 1M	CNY	N/A	N/A
2026-03-31	CCP	Shanghai Clearing House	1M 1Y	CNY	N/A	N/A
2026-03-31	CCP	Shanghai Clearing House	1Y 2Y	CNY	N/A	N/A
2026-03-31	CCP	Shanghai Clearing House	2Y+	CNY	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	17.3.1
2026-03-31	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
2026-03-31	Default Fund	Bonds	AverageInQuarter	N/A	N/A	N/A	N/A	34.71%	47.38%
2026-03-31	Default Fund	Commodities	AverageInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2026-03-31	Default Fund	Interest Rate Swaps	AverageInQuarter	N/A	37.58%	56.84%	N/A	59.65%	72.78%
2026-03-31	Default Fund	Standard Bond Forwards	AverageInQuarter	N/A	67.78%	92.70%	N/A	41.78%	63.93%
2026-03-31	Default Fund	RMB FX Transactions	AverageInQuarter	N/A	40.62%	65.16%	N/A	55.15%	71.46%
2026-03-31	Default Fund	G10 Transactions	AverageInQuarter	87.98%	N/A	N/A	68.62%	N/A	N/A
2026-03-31	Default Fund	Standard Interest Rate Swaps	AverageInQuarter	N/A	72.55%	93.65%	N/A	65.37%	84.68%
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	AverageInQuarter	N/A	N/A	N/A	N/A	38.25%	60.56%
2026-03-31	Default Fund	Bonds & Qualified General Collateral Repo Transaction	AverageInQuarter	N/A	44.39%	62.67%	N/A	N/A	N/A
2026-03-31	Default Fund	Bonds	PeakInQuarter	N/A	N/A	N/A	N/A	34.80%	47.49%
2026-03-31	Default Fund	Commodities	PeakInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2026-03-31	Default Fund	Interest Rate Swaps	PeakInQuarter	N/A	38.23%	57.14%	N/A	60.90%	73.99%
2026-03-31	Default Fund	Standard Bond Forwards	PeakInQuarter	N/A	90.53%	99.63%	N/A	52.59%	72.19%
2026-03-31	Default Fund	RMB FX Transactions	PeakInQuarter	N/A	41.58%	66.99%	N/A	58.00%	74.73%
2026-03-31	Default Fund	G10 Transactions	PeakInQuarter	90.47%	N/A	N/A	75.67%	N/A	N/A
2026-03-31	Default Fund	Standard Interest Rate Swaps	PeakInQuarter	N/A	94.12%	100.00%	N/A	70.15%	87.99%
2026-03-31	Default Fund	Qualified General Collateral Repo Transaction	PeakInQuarter	N/A	N/A	N/A	N/A	38.56%	61.05%

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
2026-03-31	CCP	Shanghai Clearing House	N/A	CNY	--	--	--	--	--	--	--	--	--	--	--	--	--

ReportDate	ReportLevel	ReportLevelIdentifier	CCP Link	Description	Currency	20.3.1
2026-03-31	CCP	Shanghai Clearing House	N/A	PreHaircut	CNY	--

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23.1.1
2026-03-31	Clearing Service	Bonds	OTC	CNY	127
2026-03-31	Clearing Service	Commodities	OTC	CNY	6
2026-03-31	Clearing Service	Interest Rate Swaps	OTC	CNY	1594
2026-03-31	Clearing Service	Standard Bond Forwards	OTC	CNY	66
2026-03-31	Clearing Service	RMB FX Transactions	OTC	CNY	14068
2026-03-31	Clearing Service	G10 Transactions	OTC	USD	551
2026-03-31	Clearing Service	Standard Interest Rate Swaps	OTC	CNY	69
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	OTC	CNY	30
2026-03-31	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
2026-03-31	Clearing Service	Bonds	OTC	CNY	222,432,216,939.93	N/A	Bonds	Bonds	N/A
2026-03-31	Clearing Service	Commodities	OTC	CNY	163,183,099.15	N/A	Commodities	Commodities	N/A
2026-03-31	Clearing Service	Interest Rate Swaps	OTC	CNY	227,599,477,966.10	45,498,790,100,000.00	Interest Rate Swaps	Interest Rate Swaps	N/A
2026-03-31	Clearing Service	Standard Bond Forwards	OTC	CNY	21,417,966,101.69	2,200,000,000.00	Standard Bond Forwards	Standard Bond Forwards	N/A
2026-03-31	Clearing Service	RMB FX Transactions	OTC	CNY	743,342,768,536.02	16,939,243,332,208.90	RMB FX Transactions	RMB FX Transactions	N/A
2026-03-31	Clearing Service	G10 Transactions	OTC	USD	2,197,387,348.67	43,924,784,972.96	G10 Transactions	G10 Transactions	N/A
2026-03-31	Clearing Service	Standard Interest Rate Swaps	OTC	CNY	48,212,982,456.14	48,100,000,000.00	Standard Interest Rate Swaps	Standard Interest Rate Swaps	N/A
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	OTC	CNY	27,507,807,017.54	N/A	Qualified General Collateral Repo Transaction	Qualified General Collateral Repo	N/A
2026-03-31	Clearing Service	Bonds & Qualified General Collateral Repo Transaction	OTC	CNY	N/A	148,586,840,000.00	Bonds & Qualified General Collateral Repo Transaction	Bonds & Qualified General Collateral Repo	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	23. 3. 1	23. 3. 2
2026-03-31	Clearing Service	Bonds	ExecutionVenueA	CNY	127	222, 432, 216, 939. 93
2026-03-31	Clearing Service	Commodities	ExecutionVenueA	CNY	6	163, 183, 099. 15
2026-03-31	Clearing Service	Interest Rate Swaps	ExecutionVenueA	CNY	1594	227, 599, 477, 966. 10
2026-03-31	Clearing Service	Standard Bond Forwards	ExecutionVenueA	CNY	66	21, 417, 966, 101. 69
2026-03-31	Clearing Service	RMB FX Transactions	ExecutionVenueA	CNY	14068	743, 342, 768, 536. 02
2026-03-31	Clearing Service	G10 Transactions	ExecutionVenueA	USD	551	2, 197, 387, 348. 67
2026-03-31	Clearing Service	Standard Interest Rate Swaps	ExecutionVenueA	CNY	69	48, 212, 982, 456. 14
2026-03-31	Clearing Service	Qualified General Collateral Repo Transaction	ExecutionVenueA	CNY	30	27, 507, 807, 017. 54

Principle	Reference	Statement
<i>Principle Number</i>	<i>Reference Number</i>	<i>[Disclosure] &amp; "-" &amp; [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.