

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  
one million = 1000000.00. Round to the relevant decimal point and do the CSV files to aid data interpretation.

Disclosure Timeframes

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

Disclosure Timeframes

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

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

Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.7	Committed – Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated	4.1.8	Committed – Aggregate participant commitments to address an initial participant default (or initial round of participant defaults);	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.9	Committed – Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed;	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.9	Committed – Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed;	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
Kccp	4.2.1	Kccp – Kccp need only be reported by those CCPs which are, or seek to be a “qualifying CCP” under relevant law	n/a	Numeric 2dp	AggregatedDataFile	Quarter end	

Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.1	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.2	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.3	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.4	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.5	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.6	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.7	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.8	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	

Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.9	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.10	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.11	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.12	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.13	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.14	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.15	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
Credit Risk Disclosures	4.4.1	State whether the CCP is subject to a minimum “Cover 1” or “Cover 2” requirement in relation to total pre-funded default	n/a	Text	AggregatedDataFile	Quarter end	

Credit Risk Disclosures	4.4.2	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Credit Risk Disclosures	4.4.3	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Percentage	DataFile_4.4a	Quarterly, 12 month span	
Credit Risk Disclosures	4.4.4	Report the number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Credit Risk Disclosures	4.4.5	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded	Numeric 2dp, Currency	DataFile_4.4b	Quarter end	
Credit Risk Disclosures	4.4.6	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	

Credit Risk Disclosures	4.4.7	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any two participants and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
Credit Risk Disclosures	4.4.8	Number of business days, if any, on which the above amount (4.4.6) exceeded actual pre-funded default resources (in excess of initial margin) and by how	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
Credit Risk Disclosures	4.4.9	The amount in 4.4.6 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded	Numeric 2dp, Currency	DataFile_4.4b	Quarter end	
Credit Risk Disclosures	4.4.10	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants)? Description: PeakDayAmountInPrevious12Months; MeanAverageOverPrevious12Months	PeakDayAmountInPrevious12Months MeanAverageOverPrevious12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
Assets eligible as initial margin, and the respective haircuts applied	5.1.1	Assets eligible as initial margin and the respective haircuts applied	n/a	Text	AggregatedDataFile	Ad-Hoc	

Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied	n/a	Text	AggregatedDataFile	Ad-Hoc	
Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets	n/a	Text	AggregatedDataFile	Quarter end	
Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	n/a	Text	AggregatedDataFile	Quarter end	
Results of testing of haircuts	5.3.4	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an	n/a	Numeric 0dp	AggregatedDataFile	Quarterly	
For each clearing service, total initial margin required, split by house and client (or combined total if not	6.1.1	Total initial margin required split by house, client gross, client net and total(if not segregated);	House_Net Client_Net Client_Gross	Numeric 2dp, Currency	DataFile_6.1	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.1	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.2	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

For each clearing service, total initial margin held, split by house and client	6.2.3	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.4	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.5	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.6	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.7	Non-Cash Agency Bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.8	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

For each clearing service, total initial margin held, split by house and client	6.2.9	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.10	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.11	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.12	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.13	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

For each clearing service, total initial margin held, split by house and client	6.2.14	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Haircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
For each clearing service, total initial margin held, split by house and client	6.2.15	For each clearing service, total initial margin held, split by house and client (if segregated).	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
Initial Margin rates on individual contracts, where the CCP sets such rates	6.3.1	Initial Margin rates on individual contracts where the CCP sets such rates	n/a	Text	AggregatedDataFile	Ad-Hoc	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.1	Type of IM Model		Text	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.2	Type of IM Model Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.3	IM Model Name		Text	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.4	IM Model Name Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	

Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.5	Single Tailed Confidence Level		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.6	Single Tailed Confidence Level Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.7	Look Back Period		Text	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.8	Look Back Period Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.9	Adjustments		Text	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.10	Adjustments Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	

Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.11	Close Out Period (days)		Text	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.12	Close out period change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.13	IM Rates Link		Text	AggregatedDataFile	Quarterly	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.14	Frequency of Parameter Review		Text	AggregatedDataFile	Quarter end	
Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model	6.4.15	Frequency of Parameter Review Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.1.1	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that	n/a	Numeric Odp	AggregatedDataFile	Quarterly, 12 month span	

Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.2	Frequency of daily back-testing result measurements.	n/a	Text	AggregatedDataFile	Quarterly, 12 month span	
Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.3	Time of daily back-testing result if measured once a day.	n/a	Text	AggregatedDataFile	Quarterly, 12 month span	
Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.2	Number of observations	n/a	Numeric 0dp	AggregatedDataFile	Quarterly, 12 month span	
Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.3	Achieved coverage level	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.4	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly, 12 month span	
Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.5	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly, 12 month span	
Average Total Variation Margin Paid to the CCP by participants each business	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
Maximum total variation margin paid to the CCP on any given business day over the	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the	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

Report Date	Reference	Measure Title	Measure Sub-Category	Data Type	Report Level	Report Level Item Code	Currency	CPI Link	Description	Value	Comment	Report Level Item Code	Currency	CPI Link	Description	Value	Comment
2025-09-30	E.1.1	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Profound - The Capital Element Reported as an asset and	Historic 20h, Currency	CPI	083	CNY	N/A		20000000.00	N/A						
2025-09-30	E.1.2	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Profound - The Capital Element Reported as an asset and	Historic 20h, Currency	CPI	083	CNY	N/A		0.00	N/A						
2025-09-30	E.1.3	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Profound - The Capital Element Reported as an asset and	Historic 20h, Currency	CPI	083	CNY	N/A		180000000.00	N/A						
2025-09-30	E.1.4	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Profound - Aggregate Participant Contributions Reported as an asset and	Historic 20h, Currency	DefaultFund	800a	CNY	N/A		82000000.00	N/A	Condition	CNY	N/A		82000000.00	N/A
2025-09-30	E.1.5	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Profound - Aggregate Participant Contributions Reported as an asset and	Historic 20h, Currency	DefaultFund	800a	CNY	N/A		82000000.00	N/A	Condition	CNY	N/A		82000000.00	N/A
2025-09-30	E.1.6	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Profound - Other Reported as an asset and	Historic 20h, Currency	DefaultFund	800a	CNY	N/A		0.00	N/A	Condition	CNY	N/A		0.00	N/A
2025-09-30	E.1.7	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Committed - The committed funds that are committed to support the default fund (or pool) for participant default (default)	Historic 20h, Currency	DefaultFund	800a	CNY	N/A		0.00	N/A	Condition	CNY	N/A		0.00	N/A
2025-09-30	E.1.8	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Committed - Aggregate participant commitments to support the default fund (or pool) for participant default (default)	Historic 20h, Currency	DefaultFund	800a	CNY	N/A		82000000.00	N/A	Condition	CNY	N/A		82000000.00	N/A
2025-09-30	E.1.9	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Committed - Aggregate participant commitments to support the default fund (or pool) with a subsequent participant default (or pool) for participant default (default)	Test	CPI	083	N/A				N/A						While dealing with an event of default by clearing members, ICE will not make changes to the net defaulting clearing member's required contribution amount or contribution rate to the default fund. The amount and rate will be determined according to the standards set out herein and before the initial participant default. Within any 90 or fewer calendar days, the ceiling of additional default fund contribution requirement will be the contribution set according to the standards mentioned above.
2025-09-30	E.1.10	Total value of default resources including initial and retained variation margin, net of closing service of default funds are aggregated by clearing service	Committed - Other Reported as an asset and	Historic 20h, Currency	DefaultFund	800a	CNY	N/A		0.00	N/A	Condition	CNY	N/A		0.00	N/A
2025-09-30	E.2.1	Keep - Keep and only be reported by those CTRs which are or wish to be a "Specified CTR" under relevant law	Keep - Keep and only be reported by those CTRs which are or wish to be a "Specified CTR" under relevant law	Historic 20h	DefaultFund	800a	CNY	N/A		0	N/A	Condition	CNY	N/A		0.00	N/A

Report Date	Reference	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment
2025-09-30	L.L.1																																				
2025-09-30	L.L.2																																				
2025-09-30	L.L.3																																				
2025-09-30	L.L.4	Interest Rate Swap	CHF	N/A		105100000.00	N/A	Standard Bond Future	CHF	N/A		600000.00	N/A	IBM FX Transactions	CHF	N/A		1051400000.00	N/A	100 Transactions	CHF	N/A		470960000.00	N/A	Standard Interest Rate Swap	CHF	N/A	0.00	N/A	Qualified General Collateral Repo Transac	CHF	N/A	222000.00	N/A		
2025-09-30	L.L.5	Interest Rate Swap	CHF	N/A		105100000.00	N/A	Standard Bond Future	CHF	N/A		600000.00	N/A	IBM FX Transactions	CHF	N/A		1051400000.00	N/A	100 Transactions	CHF	N/A		470960000.00	N/A	Standard Interest Rate Swap	CHF	N/A	0.00	N/A	Qualified General Collateral Repo Transac	CHF	N/A	222000.00	N/A		
2025-09-30	L.L.6	Interest Rate Swap	CHF	N/A		0.00	N/A	Standard Bond Future	CHF	N/A		0.00	N/A	IBM FX Transactions	CHF	N/A		0.00	N/A	100 Transactions	CHF	N/A		0.00	N/A	Standard Interest Rate Swap	CHF	N/A	0.00	N/A	Qualified General Collateral Repo Transac	CHF	N/A	0.00	N/A		
2025-09-30	L.L.7	Interest Rate Swap	CHF	N/A		0.00	N/A	Standard Bond Future	CHF	N/A		0.00	N/A	IBM FX Transactions	CHF	N/A		0.00	N/A	100 Transactions	CHF	N/A		0.00	N/A	Standard Interest Rate Swap	CHF	N/A	0.00	N/A	Qualified General Collateral Repo Transac	CHF	N/A	0.00	N/A		
2025-09-30	L.L.8	Interest Rate Swap	CHF	N/A		105100000.00	N/A	Standard Bond Future	CHF	N/A		600000.00	N/A	IBM FX Transactions	CHF	N/A		1051400000.00	N/A	100 Transactions	CHF	N/A		470960000.00	N/A	Standard Interest Rate Swap	CHF	N/A	0.00	N/A	Qualified General Collateral Repo Transac	CHF	N/A	222000.00	N/A		
2025-09-30	L.L.9																																				
2025-09-30	L.L.10	Interest Rate Swap	CHF	N/A		0.00	N/A	Standard Bond Future	CHF	N/A		0.00	N/A	IBM FX Transactions	CHF	N/A		0.00	N/A	100 Transactions	CHF	N/A		0.00	N/A	Standard Interest Rate Swap	CHF	N/A	0.00	N/A	Qualified General Collateral Repo Transac	CHF	N/A	0.00	N/A		
2025-09-30	L.L.1	Interest Rate Swap	CHF	N/A		10514020.43	N/A	Standard Bond Future	CHF	N/A		1402.00	N/A	IBM FX Transactions	CHF	N/A		10517030.43	N/A	100 Transactions	CHF	N/A		2070420.43	N/A	Standard Interest Rate Swap	CHF	N/A	1402.00	N/A	Qualified General Collateral Repo Transac	CHF	N/A	0.00	N/A		

ReportDate	Reference	MainAccountTitle	MainAccountDescription	Data Type	ReportLevel	ReportLevel/Item Code	Currency	CPYLink1	Description1	Value1	Comment1	ReportLevel/Item Code	Currency2	CPYLink2	Description2	Value2	Comment2
2025-09-30	4.1.1	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Cash deposited at a central bank of same currency reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.1	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Cash deposited at a central bank of same currency reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.2	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Cash deposited at other central banks. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.2	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Cash deposited at other central banks. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.3	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Secured cash deposited at commercial banks (including reverse repo). Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.3	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Secured cash deposited at commercial banks (including reverse repo). Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.4	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Unsecured cash deposited at commercial banks. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0000720000.00	N/A						
2025-09-30	4.1.4	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Unsecured cash deposited at commercial banks. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0000720000.00	N/A						
2025-09-30	4.1.5	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Non-Cash Secured Government Bonds - Domestic. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.5	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Non-Cash Secured Government Bonds - Domestic. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.6	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Non-Cash Secured Government Bonds - Other. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.6	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Non-Cash Secured Government Bonds - Other. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.7	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Non-Cash Assets Bonds. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						
2025-09-30	4.1.7	Value of guaranteed default resources including initial and retained variation margin held for work covering services, in total and split by	Non-Cash Assets Bonds. Reported as at quarter end. For Bahrain and Post-Bahrain	Numeric 20s, Currency	LOP	083	QW	N/A	Prothierat	0.00	N/A						

Report Date	Reference	ReportLevelIdentifier	Category	CPLink	Description	Value	Comment	ReportLevelIdentifier	Category	CPLink	Description	Value	Comment	ReportLevelIdentifier	Category	CPLink	Description	Value	Comment	ReportLevelIdentifier	Category	CPLink	Description	Value	Comment	ReportLevelIdentifier	Category	CPLink	Description	Value	Comment	ReportLevelIdentifier	Category	CPLink	Description	Value	Comment
2025-09-30	A.3.1																																				
2025-09-30	A.3.1																																				
2025-09-30	A.3.2																																				
2025-09-30	A.3.2																																				
2025-09-30	A.3.3																																				
2025-09-30	A.3.3																																				
2025-09-30	A.3.4																																				
2025-09-30	A.3.4																																				
2025-09-30	A.3.5																																				
2025-09-30	A.3.5																																				
2025-09-30	A.3.6																																				
2025-09-30	A.3.6																																				
2025-09-30	A.3.7																																				
2025-09-30	A.3.7																																				

ReportDate	Reference	MeasureDetails	MeasureSchedule	UnitType	ReportLevel	ReportLevelItem	Currency	CPYLink	Description	Value	Comment	ReportLevelItem	Currency	CPYLink	Description	Value	Comment
2025-09-30	4.3.8	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Clear/Margin) - Initial Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.8	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Clear/Margin) - Initial Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.9	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Corporate Income) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.9	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Corporate Income) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.10	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Equities) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.10	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Equities) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.11	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Commodity - Gold) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.11	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Commodity - Gold) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.12	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Commodity - Other) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.12	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Commodity - Other) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.13	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash - Other Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.13	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Commodity - Other) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.14	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Commodity - Other) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.14	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	Non-Cash (Commodity - Other) Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	0.00	N/A						
2025-09-30	4.3.15	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	In total, Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	40007.0000.00	N/A						
2025-09-30	4.3.15	Value of pre-funded default resources including initial and retained variation margin held for each clearing service, in total and split by:	In total, Reported as at quarter end. For Balance and Post-Balance	Monetary 20h, Currency	LOP	000	CHF	N/A	Prothierent	40007.0000.00	N/A						

Report Date	Reference	ReportLevelIdentifier	Currency	CPILink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPILink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPILink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPILink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPILink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPILink	Description	Value	Comment
2025-09-30	A.3.8																																				
2025-09-30	A.3.8																																				
2025-09-30	A.3.9																																				
2025-09-30	A.3.9																																				
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2025-09-30	A.3.15																																				
2025-09-30	A.3.15																																				

Report Date	Reference	Material or Title	Business Objective	Data Type	Report Level	Report Level / Item ID	Currency	CPI Link	Description	Value	Comment	Report Level / Item ID	Currency	CPI Link	Description	Value	Comment
2025-09-30	4.4.1	Credit Risk Disclosure	Clear whether the CIP is subject to a change in "Cover 2" or "Cover 3" exposure in relation to the fund's portfolio.	Text	Defaulted	None	N/A		Cover 2		N/A	Condition	N/A		Cover 2		N/A
2025-09-30	4.4.2	Credit Risk Disclosure	For each clearing service, state the number of business days within which the CIP (Cover 1) will close out the default with calculating credit exposure that would potentially need to be covered by the default fund.	Numeric: Qtr	Defaulted	None	N/A		3		N/A	Condition	N/A		2		N/A
2025-09-30	4.4.3	Credit Risk Disclosure	For each clearing service, the estimated net asset exposure (in terms of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participation) is, where not possible.	Numeric: Qtr	Defaulted	None	CNY	N/A	BankruptcyProceedProvision	880285.90	N/A	Condition	CNY	N/A	BankruptcyProceedProvision	2208.76	N/A
2025-09-30	4.4.3	Credit Risk Disclosure	For each clearing service, the estimated net asset exposure (in terms of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participation) is, where not possible.	Numeric: Qtr	Defaulted	None	CNY	N/A	PublicDebtSecDefProvision	1607085.05	N/A	Condition	CNY	N/A	PublicDebtSecDefProvision	403427.41	N/A
2025-09-30	4.4.4	Credit Risk Disclosure	Report the number of business days, if any, in which the CIP (Cover 1) will close out the default of any single participant and its affiliates (including transactions cleared for indirect participation) is, where not possible.	Numeric: Qtr	Defaulted	None	N/A		0		N/A	Condition	N/A		0		N/A
2025-09-30	4.4.5	Credit Risk Disclosure	The amount in U.S. dollars provided to the CIP (Cover 1) to ensure the CIP (Cover 1) is able to cover the CIP (Cover 1) in the event of a default.	Numeric: Qtr, Currency	Defaulted	None	CNY	N/A	0.00		N/A	Condition	CNY	N/A	0.00		N/A
2025-09-30	4.4.6	Credit Risk Disclosure	For each clearing service, the net asset exposure (in terms of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participation) is, where not possible.	Numeric: Qtr, Currency	Defaulted	None	CNY	N/A	BankruptcyProceedProvision	0.00	N/A	Condition	CNY	N/A	BankruptcyProceedProvision	0.00	N/A
2025-09-30	4.4.6	Credit Risk Disclosure	For each clearing service, the net asset exposure (in terms of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participation) is, where not possible.	Numeric: Qtr, Currency	Defaulted	None	CNY	N/A	PublicDebtSecDefProvision	0.00	N/A	Condition	CNY	N/A	PublicDebtSecDefProvision	0.00	N/A
2025-09-30	4.4.7	Credit Risk Disclosure	For each clearing service, the net asset exposure (in terms of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participation) is, where not possible.	Numeric: Qtr, Currency	Defaulted	None	CNY	N/A	BankruptcyProceedProvision	1280402.43	N/A	Condition	CNY	N/A	BankruptcyProceedProvision	2208.76	N/A

Report Date	Reference	ReportLevelIdentifier	Currency	CPLink	Description	Yield	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Yield	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Yield	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Yield	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Yield	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Yield	Comment
2025-09-30	4.4.1	Interest Rate Swap	N/A		Cover 2	N/A	N/A	Standard Bond Forwards	N/A		Cover 2	N/A	N/A	OID FX Transactions	N/A		Cover 2	N/A	N/A	Standard Interest Rate Swaps	N/A		Cover 2	N/A	Qualified General Collateral Swap Transaction	N/A		Cover 2	N/A								
2025-09-30	4.4.2	Interest Rate Swap	N/A		10	N/A	N/A	Standard Bond Forwards	N/A		2	N/A	N/A	OID FX Transactions	N/A		5	N/A	N/A	Standard Interest Rate Swaps	N/A		2	N/A	Qualified General Collateral Swap Transaction	N/A		3	N/A								
2025-09-30	4.4.3	Interest Rate Swap (OT)	N/A	HeadhonorupProc	205880027.31	N/A	N/A	Standard Bond Forwards (OT)	N/A	HeadhonorupProc	208227.15	N/A	N/A	OID FX Transactions	100	N/A	HeadhonorupProc	207180456.61	N/A	N/A	Standard Interest Rate Swap (OT)	N/A	Headhonorup	208996.43	N/A	Qualified General Collateral Swap Transaction (OT)	N/A	Headh	208335.34	N/A							
2025-09-30	4.4.3	Interest Rate Swap (OT)	N/A	HeadhonorupProc	205880027.44	N/A	N/A	Standard Bond Forwards (OT)	N/A	HeadhonorupProc	2122100.43	N/A	N/A	OID FX Transactions	100	N/A	HeadhonorupProc	271804570.75	N/A	N/A	Standard Interest Rate Swap (OT)	N/A	Headhonorup	208425.21	N/A	Qualified General Collateral Swap Transaction (OT)	N/A	Headh	207228.34	N/A							
2025-09-30	4.4.4	Interest Rate Swap	N/A		0	N/A	N/A	Standard Bond Forwards	N/A		0	N/A	N/A	OID FX Transactions	N/A		0	N/A	N/A	Standard Interest Rate Swaps	N/A		0	N/A	Qualified General Collateral Swap Transaction	N/A		0	N/A								
2025-09-30	4.4.5	Interest Rate Swap (OT)	N/A		0.00	N/A	N/A	Standard Bond Forwards (OT)	N/A		0.00	N/A	N/A	OID FX Transactions	100	N/A		0.00	N/A	N/A	Standard Interest Rate Swap (OT)	N/A		0.00	N/A	Qualified General Collateral Swap Transaction (OT)	N/A		0.00	N/A							
2025-09-30	4.4.6	Interest Rate Swap (OT)	N/A	HeadhonorupProc	0.00	N/A	N/A	Standard Bond Forwards (OT)	N/A	HeadhonorupProc	0.00	N/A	N/A	OID FX Transactions	100	N/A	HeadhonorupProc	0.00	N/A	N/A	Standard Interest Rate Swap (OT)	N/A	Headhonorup	0.00	N/A	Qualified General Collateral Swap Transaction (OT)	N/A	Headh	0.00	N/A							
2025-09-30	4.4.6	Interest Rate Swap (OT)	N/A	HeadhonorupProc	0.00	N/A	N/A	Standard Bond Forwards (OT)	N/A	HeadhonorupProc	0.00	N/A	N/A	OID FX Transactions	100	N/A	HeadhonorupProc	0.00	N/A	N/A	Standard Interest Rate Swap (OT)	N/A	Headhonorup	0.00	N/A	Qualified General Collateral Swap Transaction (OT)	N/A	Headh	0.00	N/A							
2025-09-30	4.4.7	Interest Rate Swap (OT)	N/A	HeadhonorupProc	241582342.34	N/A	N/A	Standard Bond Forwards (OT)	N/A	HeadhonorupProc	611376.90	N/A	N/A	OID FX Transactions	100	N/A	HeadhonorupProc	285748306.09	N/A	N/A	Standard Interest Rate Swap (OT)	N/A	Headhonorup	271476.13	N/A	Qualified General Collateral Swap Transaction (OT)	N/A	Headh	229026.02	N/A							

Report Date	Reference	Measure Title	Measure Description	Data Type	Report Level	Report Level Item ID	Currency	CPI Link	Description	Value	Comment	Report Level Item ID	Currency	CPI Link	Description	Value	Comment
2025-09-30	4.4.7	Credit Risk Disclosure	For each portfolio, the estimated expected response rate (in excess of initial margin) that would be received by the participant and their affiliates (on a rolling 12-month period) for indirect participation in various but possible	Numeric 2Dn	Defaulted	Trade	USD	N/A	PublicDomainProvision	7372461.83	N/A	Commodity	USD	N/A	PublicDomainProvision	80247.41	N/A
2025-09-30	4.4.8	Credit Risk Disclosure	Number of business days, if any, on which the initial margin received across participants (in excess of initial margin) and by the month	Numeric 4Dn	Defaulted	Trade	N/A	N/A	0	N/A	Commodity	N/A	N/A	0	N/A	N/A	
2025-09-30	4.4.9	Credit Risk Disclosure	By month the actual percentage of initial margin received across participants (in excess of initial margin)	Numeric 2Dn	Defaulted	Trade	USD	N/A	0.00	N/A	Commodity	USD	N/A	0.00	N/A	N/A	
2025-09-30	4.4.10	Credit Risk Disclosure	For each portfolio, what was the actual expected response rate (in excess of initial margin) to over the participants and their affiliates (on a rolling 12-month period) for indirect participation? Description: PublicDomainProvision	Numeric 2Dn	Defaulted	Trade	USD	N/A	RandomResponseProvision	0.00	N/A	Commodity	USD	N/A	RandomResponseProvision	0.00	N/A
2025-09-30	4.4.10	Credit Risk Disclosure	For each portfolio, what was the actual expected response rate (in excess of initial margin) to over the participants and their affiliates (on a rolling 12-month period) for indirect participation? Description: PublicDomainProvision	Numeric 2Dn	Defaulted	Trade	USD	N/A	PublicDomainProvision	0.00	N/A	Commodity	USD	N/A	PublicDomainProvision	0.00	N/A
2025-09-30	5.1.1	Assets eligible for initial margin, and the respective haircut applied	Assets eligible for initial margin, and the respective haircut applied	Text	LOP	USD	N/A		<a href="http://www.dukering.com/">http://www.dukering.com/</a>	N/A	N/A						
2025-09-30	5.1.1	Assets eligible for pre-funded participant contributions to the default haircut, and the respective haircut applied (if different from 5.1)	Assets eligible for pre-funded participant contributions to the default haircut, and the respective haircut applied (if different from 5.1)	Text	LOP	USD	N/A		Each	N/A	N/A						
2025-09-30	5.1.1	Results of testing of haircuts	Default haircut received through the collection of haircuts	Numeric 2Dn, N	LOP	USD	N/A		96.5%	N/A	N/A						
2025-09-30	5.1.2	Results of testing of haircuts	Number of holding period for the assets covered	Text	LOP	USD	N/A		10 days	N/A	N/A						
2025-09-30	5.1.3	Results of testing of haircuts	Look back period used for testing the haircuts	Text	LOP	USD	N/A		Days	360	N/A						
2025-09-30	5.1.4	Results of testing of haircuts	Number of days during the look back period in which the full or value during the holding period covered the haircut on an average	Numeric 4Dn	LOP	USD	N/A		0	N/A	N/A						

Report Date	Reference	ReportLevel/Identified	Currency	CPYLink	Description	Value	Comment	ReportLevel/Identified	Currency	CPYLink	Description	Value	Comment	ReportLevel/Identified	Currency	CPYLink	Description	Value	Comment	ReportLevel/Identified	Currency	CPYLink	Description	Value	Comment	ReportLevel/Identified	Currency	CPYLink	Description	Value	Comment	ReportLevel/Identified	Currency	CPYLink	Description	Value	Comment
2025-09-30	4.4.7	Interest Rate Swap	CHF	N/A	Fixed-to-float swap	360289238.40	N/A	Standard Bond Forward	CHF	N/A	Fixed-to-float swap	1776461.08	N/A	IBF FX Transactions	USD	N/A	Fixed-to-float swap	4336317962.27	N/A	100 Transactions	USD	N/A	Fixed-to-float swap	240861964.29	N/A	Standard Interest Rate Swap	CHF	N/A	Fixed-to-float swap	218425.21	N/A	Qualified General Collateral Swap Transaction	CHF	N/A	Fixed-to-float swap	208771.27	N/A
2025-09-30	4.4.8	Interest Rate Swap		N/A	0	N/A	Standard Bond Forward	N/A	N/A	N/A	0	N/A	IBF 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	
2025-09-30	4.4.9	Interest Rate Swap	CHF	N/A	0.00	N/A	Standard Bond Forward	CHF	N/A	0.00	N/A	0.00	N/A	IBF FX Transactions	USD	N/A	0.00	N/A	100 Transactions	USD	N/A	0.00	N/A	0.00	N/A	Standard Interest Rate Swap	CHF	N/A	0.00	N/A	Qualified General Collateral Swap Transaction	CHF	N/A	0.00	N/A	0.00	N/A
2025-09-30	4.4.10	Interest Rate Swap	CHF	N/A	Round-trip swap	0.00	N/A	Standard Bond Forward	CHF	N/A	Round-trip swap	0.00	N/A	IBF FX Transactions	USD	N/A	Round-trip swap	0.00	N/A	100 Transactions	USD	N/A	Round-trip swap	0.00	N/A	Standard Interest Rate Swap	CHF	N/A	Round-trip swap	0.00	N/A	Qualified General Collateral Swap Transaction	CHF	N/A	Round-trip swap	0.00	N/A
2025-09-30	4.4.10	Interest Rate Swap	CHF	N/A	Fixed-to-float swap	0.00	N/A	Standard Bond Forward	CHF	N/A	Fixed-to-float swap	0.00	N/A	IBF FX Transactions	USD	N/A	Fixed-to-float swap	0.00	N/A	100 Transactions	USD	N/A	Fixed-to-float swap	0.00	N/A	Standard Interest Rate Swap	CHF	N/A	Fixed-to-float swap	0.00	N/A	Qualified General Collateral Swap Transaction	CHF	N/A	Fixed-to-float swap	0.00	N/A
2025-09-30	5.1.1																																				
2025-09-30	5.2.1																																				
2025-09-30	5.3.1																																				
2025-09-30	5.3.2																																				
2025-09-30	5.3.3																																				
2025-09-30	5.3.4																																				

ReportDate	Reference	MainAccountFile	MainAccountFile Description	DataType	ReportLevel	ReportLevel/Item Level	Currency1	CYPLink1	Description1	Value1	Comment	ReportLevel/Item Level	Currency2	CYPLink2	Description2	Value2	Comment
2025-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client or aggregated for each clearing service, total initial margin required, split by house and client or combined for combined work of all	Total initial margin required split by house, client group, client net and total(If not available)	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	Client_Group	2690000.00	N/A	Commodity	CNH	N/A	Client_Group	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client or combined for combined work of all	Total initial margin required split by house, client group, client net and total(If not available)	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	Client_Net	0.00	N/A	Commodity	CNH	N/A	Client_Net	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client or aggregated for each clearing service, total initial margin required, split by house, client group, client net and total(If not available)	Total initial margin required split by house, client group, client net and total(If not available)	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	House_Net	85211200.00	N/A	Commodity	CNH	N/A	House_Net	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin required, split by house and client or aggregated for each clearing service, total initial margin required, split by house, client group, client net and total(If not available)	Total initial margin required split by house, client group, client net and total(If not available)	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	Total	85211200.00	N/A	Commodity	CNH	N/A	Total	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of same of the currency covered Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	ClientIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	ClientIR_PushBahrain	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of same of the currency covered Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	ClientIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	ClientIR_PushBahrain	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of same of the currency covered Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	HouseIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	HouseIR_PushBahrain	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of same of the currency covered Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	HouseIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	HouseIR_PushBahrain	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of same of the currency covered Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	TotalIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	TotalIR_PushBahrain	0.00	N/A
2025-09-30	6.1.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of same of the currency covered Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	TotalIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	TotalIR_PushBahrain	0.00	N/A
2025-09-30	6.1.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	ClientIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	ClientIR_PushBahrain	0.00	N/A
2025-09-30	6.1.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	ClientIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	ClientIR_PushBahrain	0.00	N/A
2025-09-30	6.1.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	HouseIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	HouseIR_PushBahrain	0.00	N/A
2025-09-30	6.1.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	HouseIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	HouseIR_PushBahrain	0.00	N/A
2025-09-30	6.1.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	TotalIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	TotalIR_PushBahrain	0.00	N/A
2025-09-30	6.1.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks Total split by House and Client Pfor Bahrain and Four Bahrain	Historic 20s, Tertiary	DefaultFund	Books	CNH	N/A	TotalIR_PushBahrain	0.00	N/A	Commodity	CNH	N/A	TotalIR_PushBahrain	0.00	N/A



ReportDate	reference	Measurements	Measurement description	Data Type	ReportLevel	ReportDate/Item	Currency1	CYPLink1	Description1	Value1	Comment1	ReportLevel/Item (Link)	Currency2	CYPLink2	Description2	Value2	Comment2
2025-09-30	0.2.1	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	ClientIR_PostReversal	0.00	N/A	CommodityA	CNY	N/A	ClientIR_PostReversal	0.00	N/A
2025-09-30	0.2.1	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	ClientIR_PreReversal	0.00	N/A	CommodityA	CNY	N/A	ClientIR_PreReversal	0.00	N/A
2025-09-30	0.2.1	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	HouseIR_PostReversal	0.00	N/A	CommodityA	CNY	N/A	HouseIR_PostReversal	0.00	N/A
2025-09-30	0.2.1	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	HouseIR_PreReversal	0.00	N/A	CommodityA	CNY	N/A	HouseIR_PreReversal	0.00	N/A
2025-09-30	0.2.1	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	TotalIR_PostReversal	0.00	N/A	CommodityA	CNY	N/A	TotalIR_PostReversal	0.00	N/A
2025-09-30	0.2.1	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	TotalIR_PreReversal	0.00	N/A	CommodityA	CNY	N/A	TotalIR_PreReversal	0.00	N/A
2025-09-30	0.2.4	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	ClientIR_PostReversal	1862795.97	N/A	CommodityA	CNY	N/A	ClientIR_PostReversal	479607208.00	N/A
2025-09-30	0.2.4	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	ClientIR_PreReversal	1862795.97	N/A	CommodityA	CNY	N/A	ClientIR_PreReversal	479607208.00	N/A
2025-09-30	0.2.4	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	HouseIR_PostReversal	1110072546.25	N/A	CommodityA	CNY	N/A	HouseIR_PostReversal	127107096.04	N/A
2025-09-30	0.2.4	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	HouseIR_PreReversal	1110072546.25	N/A	CommodityA	CNY	N/A	HouseIR_PreReversal	127107096.04	N/A
2025-09-30	0.2.4	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	TotalIR_PostReversal	1115435334.22	N/A	CommodityA	CNY	N/A	TotalIR_PostReversal	81140120.44	N/A
2025-09-30	0.2.4	For each clearing service, total initial margin held, split by house and client	Reported cash deposited at commercial banks (including currency swaps) Total split by House and Client, Pre-Settlement and Post-Settlement	Numeric 20b, currency	DefaultFund	Trade	CNY	N/A	TotalIR_PreReversal	1115435334.22	N/A	CommodityA	CNY	N/A	TotalIR_PreReversal	81140120.44	N/A



ReportDate	Reference	MainAccountTitle	MainAccountNo or Alias	UnitType	ReportLevel1	ReportLevel1Desc or Alias	Currency1	CYPLink1	Description1	Value1	Comment1	ReportLevel1Desc or Alias	Currency2	CYPLink2	Description2	Value2	Comment2
2025-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	ClientRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	ClientRM_PushReversal	0.00	N/A
2025-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	ClientRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	ClientRM_PushReversal	0.00	N/A
2025-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	HouseRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	HouseRM_PushReversal	0.00	N/A
2025-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	HouseRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	HouseRM_PushReversal	0.00	N/A
2025-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	TotalRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	TotalRM_PushReversal	0.00	N/A
2025-09-30	6.2.1	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	TotalRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	TotalRM_PushReversal	0.00	N/A
2025-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	ClientRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	ClientRM_PushReversal	0.00	N/A
2025-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	ClientRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	ClientRM_PushReversal	0.00	N/A
2025-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	HouseRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	HouseRM_PushReversal	0.00	N/A
2025-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	HouseRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	HouseRM_PushReversal	0.00	N/A
2025-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	TotalRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	TotalRM_PushReversal	0.00	N/A
2025-09-30	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	TotalRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	TotalRM_PushReversal	0.00	N/A
2025-09-30	6.2.7	For each clearing service, total initial margin held, split by house and client	Non-Cash Derivatives Account Breakdown - Initial split by House and Client.Pfr Report and Post Run-run	Monetary 20s, Currency	DefaultFund	Breaks	CNY	N/A	ClientRM_PushReversal	0.00	N/A	Commodity	CNY	N/A	ClientRM_PushReversal	0.00	N/A



[illegible]



[illegible]



ReportDate	Reference	MainSourceFile	MainSourceFile Description	DataType	ReportLevel1	ReportLevel1Item ID/Label	Currency1	CYPLink1	Description1	Value1	Comment1	ReportLevel1Item ID/Label	Currency2	CYPLink2	Description2	Value2	Comment2
2025-09-30	6.2.1.3	For each clearing service, total initial margin held, split by house and client	Net Cash Resettable Swaps / Futures, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	HouseIR_Fwdhaircut	0.00	N/A	Commodity	CNH	N/A	HouseIR_Fwdhaircut	0.00	N/A
2025-09-30	6.2.1.3	For each clearing service, total initial margin held, split by house and client	Net Cash Resettable Swaps / Futures, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	HouseIR_Prdhaircut	0.00	N/A	Commodity	CNH	N/A	HouseIR_Prdhaircut	0.00	N/A
2025-09-30	6.2.1.3	For each clearing service, total initial margin held, split by house and client	Net Cash Resettable Swaps / Futures, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	TotalIR_Fwdhaircut	0.00	N/A	Commodity	CNH	N/A	TotalIR_Fwdhaircut	0.00	N/A
2025-09-30	6.2.1.3	For each clearing service, total initial margin held, split by house and client	Net Cash Resettable Swaps / Futures, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	TotalIR_Prdhaircut	0.00	N/A	Commodity	CNH	N/A	TotalIR_Prdhaircut	0.00	N/A
2025-09-30	6.2.1.4	For each clearing service, total initial margin held, split by house and client	Net Cash Other, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	ClientIR_Fwdhaircut	0.00	N/A	Commodity	CNH	N/A	ClientIR_Fwdhaircut	0.00	N/A
2025-09-30	6.2.1.4	For each clearing service, total initial margin held, split by house and client	Net Cash Other, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	ClientIR_Prdhaircut	0.00	N/A	Commodity	CNH	N/A	ClientIR_Prdhaircut	0.00	N/A
2025-09-30	6.2.1.4	For each clearing service, total initial margin held, split by house and client	Net Cash Other, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	HouseIR_Fwdhaircut	0.00	N/A	Commodity	CNH	N/A	HouseIR_Fwdhaircut	0.00	N/A
2025-09-30	6.2.1.4	For each clearing service, total initial margin held, split by house and client	Net Cash Other, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	HouseIR_Prdhaircut	0.00	N/A	Commodity	CNH	N/A	HouseIR_Prdhaircut	0.00	N/A
2025-09-30	6.2.1.4	For each clearing service, total initial margin held, split by house and client	Net Cash Other, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	TotalIR_Fwdhaircut	0.00	N/A	Commodity	CNH	N/A	TotalIR_Fwdhaircut	0.00	N/A
2025-09-30	6.2.1.4	For each clearing service, total initial margin held, split by house and client	Net Cash Other, Total split by House and Client; Pre-Margin and Post-Margin	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	TotalIR_Prdhaircut	0.00	N/A	Commodity	CNH	N/A	TotalIR_Prdhaircut	0.00	N/A
2025-09-30	6.2.1.5	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	ClientIR_Fwdhaircut	5862795.97	N/A	Commodity	CNH	N/A	ClientIR_Fwdhaircut	47065728.40	N/A
2025-09-30	6.2.1.5	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	ClientIR_Prdhaircut	5862795.97	N/A	Commodity	CNH	N/A	ClientIR_Prdhaircut	47065728.40	N/A
2025-09-30	6.2.1.5	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	HouseIR_Fwdhaircut	1108072540.25	N/A	Commodity	CNH	N/A	HouseIR_Fwdhaircut	12710709.84	N/A
2025-09-30	6.2.1.5	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	HouseIR_Prdhaircut	1108072540.25	N/A	Commodity	CNH	N/A	HouseIR_Prdhaircut	12710709.84	N/A
2025-09-30	6.2.1.5	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	TotalIR_Fwdhaircut	110445534.22	N/A	Commodity	CNH	N/A	TotalIR_Fwdhaircut	61140509.44	N/A
2025-09-30	6.2.1.5	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	Numeric 20s, Currency	DefaultFund	Bonds	CNH	N/A	TotalIR_Prdhaircut	110445534.22	N/A	Commodity	CNH	N/A	TotalIR_Prdhaircut	61140509.44	N/A



Report Date	Reference	Metric/Description	Metric/Description	Data Type	Report Level	Report Level/Item	Currency	CPI Link	Description	Value	Comment	Report Level/Item	Currency	CPI Link	Description	Value	Comment
2025-09-30	6.1.1	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.1	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.1	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.2	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.3	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.4	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.5	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.6	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.7	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.8	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.9	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.10	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.11	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.12	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.13	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A
2025-09-30	6.1.14	Initial Margin	Initial Margin	Text	Closing Service	Books		N/A		N/A	N/A	Condition		N/A		N/A	N/A

Report Date	Reference	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment
2025-09-30	6.4.1	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	N/A	Qualified General Collateral Repo Transaction	N/A		N/A	N/A	N/A
2025-09-30	6.4.1	Interest Rate Swap	N/A		100/05	N/A	N/A	Standard Bond Forwards	N/A		N/A	100/05	N/A	OID FX Transactions		N/A		100/05	N/A	Standard Interest Rate Swap	N/A		100/05	N/A	Qualified General Collateral Repo Transaction	N/A		100/05	N/A	N/A	N/A
2025-09-30	6.4.2	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		2024-06-09	N/A	N/A	N/A
2025-09-30	6.4.3	Interest Rate Swap	N/A		100/05	N/A	N/A	Standard Bond Forwards	N/A		N/A	100/05	N/A	OID FX Transactions		N/A		100/05	N/A	Standard Interest Rate Swap	N/A		100/05	N/A	Qualified General Collateral Repo Transaction	N/A		100/05	N/A	N/A	N/A
2025-09-30	6.4.4	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		2024-06-09	N/A	N/A	N/A
2025-09-30	6.4.5	Interest Rate Swap	N/A		90.50%	N/A	N/A	Standard Bond Forwards	N/A		N/A	90.50%	N/A	OID FX Transactions		N/A		90.50%	N/A	Standard Interest Rate Swap	N/A		90.50%	N/A	Qualified General Collateral Repo Transaction	N/A		90.50%	N/A	N/A	N/A
2025-09-30	6.4.6	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		N/A	N/A	N/A	N/A
2025-09-30	6.4.7	Interest Rate Swap	N/A		250days	N/A	N/A	Standard Bond Forwards	N/A		N/A	250days	N/A	OID FX Transactions		N/A		250days	N/A	Standard Interest Rate Swap	N/A		250days	N/A	Qualified General Collateral Repo Transaction	N/A		250days	N/A	N/A	N/A
2025-09-30	6.4.8	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		2024-06-09	N/A	N/A	N/A
2025-09-30	6.4.9	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		N/A	N/A	N/A	N/A
2025-09-30	6.4.10	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		N/A	N/A	N/A	N/A
2025-09-30	6.4.11	Interest Rate Swap	N/A		10days	N/A	N/A	Standard Bond Forwards	N/A		N/A	10days	N/A	OID FX Transactions		N/A		10days	N/A	Standard Interest Rate Swap	N/A		10days	N/A	Qualified General Collateral Repo Transaction	N/A		10days	N/A	N/A	N/A
2025-09-30	6.4.12	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		N/A	N/A	N/A	N/A
2025-09-30	6.4.13	Interest Rate Swap	N/A		N/A	N/A	N/A	Standard Bond Forwards	N/A		N/A	N/A	N/A	OID FX Transactions		N/A		N/A	N/A	Standard Interest Rate Swap	N/A		N/A	N/A	Qualified General Collateral Repo Transaction	N/A		N/A	N/A	N/A	N/A
2025-09-30	6.4.14	Interest Rate Swap	N/A		Annual	N/A	N/A	Standard Bond Forwards	N/A		N/A	Quarterly	N/A	OID FX Transactions		N/A		Annual	N/A	Standard Interest Rate Swap	N/A		Quarterly	N/A	Qualified General Collateral Repo Transaction	N/A		Annual	N/A	N/A	N/A

ReportDate	Reference	MetricDescription	MetricDefinition	DataType	ReportLevel	ReportFrequency	Currency	CYLink1	Description1	Value1	Comment1	ReportLevel2	Currency2	CYLink2	Description2	Value2	Comment2
2023-09-30	6.4.1.0	Type of initial margin used (e.g. portfolio margin)	Frequency of Portfolio Margin Change Effective Date	ISO 8601 Date Format YYYY-MM-DD	Clearing Service	Real-time	N/A			2023-09-22	The credit factor	Commodity		<a href="#">View Data Table</a>		N/A	N/A
2023-09-30	6.4.1.1	Results of back-testing of initial margin. This should include, for each clearing service and each initial margin model applied to that clearing service	Number of times over the past twelve months that margin coverage held against loss below the initial margin-to-market exposure of that margin account	Numeric 0-60	Clearing Service	Real-time	N/A			0		Commodity		N/A		1	N/A
2023-09-30	6.4.1.2	Specify if scenario intraday/continuous only or only once a day. If once a day, specify at what time of day	Frequency of daily back-testing results measurements	Text	Clearing Service	Real-time	N/A			One time per day		Commodity		N/A		One time per day	N/A
2023-09-30	6.4.1.3	Specify if scenario intraday/continuous only or only once a day. If once a day, specify at what time of day	Time of daily back-testing results if measured once a day	Text	Clearing Service	Real-time	N/A			One End		Commodity		N/A		One End	N/A
2023-09-30	6.4.2	Results of back-testing of initial margin. This should include, for each clearing service and each initial margin model applied to that clearing service	Number of observations	Numeric 0-60	Clearing Service	Real-time	N/A			2000		Commodity		N/A		40	N/A
2023-09-30	6.4.3	Results of back-testing of initial margin. This should include, for each clearing service and each initial margin model applied to that clearing service	Achieved coverage level	Numeric 20- 90	Clearing Service	Real-time	N/A			100.00%		Commodity		N/A		90.75%	N/A
2023-09-30	6.4.4	Results of back-testing of initial margin. This should include, for each clearing service and each initial margin model applied to that clearing service	Ratio between of initial margin coverage as defined in 6.4.1(a) has occurred, report on size of uncovered exposure from size	Numeric 20- 90, currency	Clearing Service	Real-time	CNY	N/A		0.00		Commodity	CNY	N/A		0270.00	N/A
2023-09-30	6.4.5	Results of back-testing of initial margin. This should include, for each clearing service and each initial margin model applied to that clearing service	Ratio between of initial margin coverage as defined in 6.4.1(a) has occurred, report on size of uncovered exposure from average size	Numeric 20- 90, currency	Clearing Service	Real-time	CNY	N/A		0.00		Commodity	CNY	N/A		0270.00	N/A
2023-09-30	6.4.6	Average total variation margin paid to the CCP by participants each business day	Average total variation margin paid to the CCP by participants each business day	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		166087724.33		N/A					
2023-09-30	6.4.7	Business total variation margin paid to the CCP as net given business day over the period	Business total variation margin paid to the CCP as net given business day over the period	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		4719423522.02		N/A					
2023-09-30	6.4.8	Business aggregate initial margin paid to net given business day over the period	Business aggregate initial margin paid to net given business day over the period	Numeric 20- 90, currency	Undefined	Real-time	CNY	N/A		6420000.00		Commodity	CNY	N/A		0.00	N/A
2023-09-30	7.1.1	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Cash deposited at a central bank of issue of the currency	Text	CCP	0-20	N/A			never1		N/A					
2023-09-30	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Cash deposited at a central bank of issue of the currency	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		StandardComposit1and0Qtr0.00		N/A					
2023-09-30	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Cash deposited at a central bank of issue of the currency	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		StandardComposit1and0Qtr0.00		N/A					
2023-09-30	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Cash deposited at other central banks	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		StandardComposit1and0Qtr0.00		N/A					
2023-09-30	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Cash deposited at other central banks	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		StandardComposit1and0Qtr0.00		N/A					
2023-09-30	7.1.4	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Secured cash deposited at non-qualifying central banks	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		StandardComposit1and0Qtr0.00		N/A					
2023-09-30	7.1.4	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Secured cash deposited at non-qualifying central banks	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		StandardComposit1and0Qtr0.00		N/A					
2023-09-30	7.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service (a) Secured cash deposited at non-qualifying central banks	Numeric 20- 90, currency	CCP	0-20	CNY	N/A		StandardComposit1and0Qtr0.00		N/A					



Report Date	Reference	Material or Risk	Measurement or Metric	Data Type	Report Level	Report Level / Item	Currency	CP Link	Description	Value	Comment	Report Level / Item	Currency	CP Link	Description	Value	Comment
2025-09-30	1.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00000000.00	N/A						
2025-09-30	1.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00000000.00	N/A						
2025-09-30	1.1.8	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.8	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A	StandardComposit ion003	0.00	N/A						
2025-09-30	1.1.10	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	Test	CP	003	N/A		NER is researching the feasibility of obtaining liquidity from central bank.	N/A						
2025-09-30	1.1.11	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	Test	CP	003	N/A		The priority for allocating payment is based on the principle of "minimal number of affected participants", that the full amount of reservation for all the participants concerned from the target to the real time.	N/A						
2025-09-30	1.2.1	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Discounted cash deposited at overnight bank	Monetary 20h, currency	CP	003	USD	N/A		0.00	N/A						

Report Date	Reference	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment
2025-09-30	T.1.5																																				
2025-09-30	T.1.6																																				
2025-09-30	T.1.6																																				
2025-09-30	T.1.6																																				
2025-09-30	T.1.7																																				
2025-09-30	T.1.7																																				
2025-09-30	T.1.8																																				
2025-09-30	T.1.8																																				
2025-09-30	T.1.9																																				
2025-09-30	T.1.9																																				
2025-09-30	T.1.10																																				
2025-09-30	T.1.11																																				
2025-09-30	T.2.1																																				

ReportDate	Reference	TransactionReference	TransactionDescription	AssetType	ReportLevel1	ReportLevel1AssetClass	Currency1	CPLink1	Description1	Value1	Comment1	ReportLevel1AssetClass	Currency1	CPLink1	Description1	Value1	Comment1
2025-09-30	7.5.1	Equidrive Risk	Forfeited target money and, where relevant, including and including obligation in total that would be caused by the default of any single party to contract and its affiliates (including transaction cleared for indirect participation) is extreme but plausible under the circumstances	Monetary 20th January	OD	ODS	OD	N/A	SumOfPayment_Total	140484161045.85	N/A						
2025-09-30	7.5.1	Equidrive Risk	Forfeited target money and, where relevant, including and including obligation in total that would be caused by the default of any single party to contract and its affiliates (including transaction cleared for indirect participation) is extreme but plausible under the circumstances	Monetary 20th January	OD	ODS	OD	N/A	MultiUsePayment	2162782531022.96	N/A						
2025-09-30	7.5.2	Equidrive Risk	Report the value of business days, if any, on which the above amount exceeded its and (if any) target (expressed as per 7.5.1), and available at the point the breach occurred, and by how much, in, of there is any	Monetary 0th	OD	ODS	OD	N/A		0	N/A						
2025-09-30	7.5.3	Equidrive Risk	Number of business days, if any, on which the above amount exceeded its and (if any) target (expressed as per 7.5.1), and available at the point the breach occurred, and by how much, in, of there is any	Monetary 20th January	OD	ODS	OD	N/A	AmountExceeded	N/A	N/A						
2025-09-30	7.5.4	Equidrive Risk	Actual target money and including obligation of a single party to contract and its affiliates (including transaction cleared for indirect participation) over the next twelve months (but not more than previous twelve months)	Monetary 20th January	OD	ODS	OD	N/A	SumOfPayment_Total	11706501741.17	N/A						
2025-09-30	7.5.4	Equidrive Risk	Actual target money and including obligation of a single party to contract and its affiliates (including transaction cleared for indirect participation) over the next twelve months (but not more than previous twelve months)	Monetary 20th January	OD	ODS	OD	N/A	MultiUsePayment	116238772346.94	N/A						
2025-09-30	7.5.5	Equidrive Risk	Forfeited target money and, where relevant, including and including obligation in each relevant currency that would be caused by the default of any single party to contract and its affiliates (including transaction cleared for indirect participation) is extreme but plausible under the circumstances	Monetary 20th January	OD	ODS	OD	N/A	SumOfPayment	14965559955.22	N/A						
2025-09-30	7.5.5	Equidrive Risk	Forfeited target money and, where relevant, including and including obligation in each relevant currency that would be caused by the default of any single party to contract and its affiliates (including transaction cleared for indirect participation) is extreme but plausible under the circumstances	Monetary 20th January	OD	ODS	OD	N/A	SumOfPayment	890544599.36	N/A						
2025-09-30	7.5.5	Equidrive Risk	Forfeited target money and, where relevant, including and including obligation in each relevant currency that would be caused by the default of any single party to contract and its affiliates (including transaction cleared for indirect participation) is extreme but plausible under the circumstances	Monetary 20th January	OD	ODS	OD	N/A	SumOfPayment	101070000.00	N/A						

Report Class	Report Level Identifier	Currency	CPI Link	Description	Value	Comment	Report Level Identifier	Currency	CPI Link	Description	Value	Comment	Report Level Identifier	Currency	CPI Link	Description	Value	Comment	Report Level Identifier	Currency	CPI Link	Description	Value	Comment	Report Level Identifier	Currency	CPI Link	Description	Value	Comment	Report Level Identifier	Currency	CPI Link	Description	Value	Comment	Report Level Identifier	Currency	CPI Link	Description	Value	Comment		
2025-01-01	7.5.1																																											
2025-01-01	7.5.1																																											
2025-01-01	7.5.2																																											
2025-01-01	7.5.3																																											
2025-01-01	7.5.4																																											
2025-01-01	7.5.4																																											
2025-01-01	7.5.5																																											
2025-01-01	7.5.5																																											
2025-01-01	7.5.5																																											

ReportDate	Reference	MeasureTitle	MeasureDescription	DataType	ReportLevel1	ReportLevel/Item Code	Currency1	CYLink1	Description1	Value1	Comment1	ReportLevel/Item Code	Currency2	CYLink2	Description2	Value2	Comment2
2023-09-30	T.5.5	Expatriate Bank	Targeted support, relevant, credible and multi-day response obligation in each relevant currency that would be raised by the default of any major participant and the affiliate (re-bidding transactions allowed for indirect participants) in currency not planable	Numeric 20th Century	OSP	003	JPY	N/A	Transfer/Payment	101491298500.00	N/A						
2023-09-30	T.5.5	Expatriate Bank	Targeted support, relevant, credible and multi-day response obligation in each relevant currency that would be raised by the default of any major participant and the affiliate (re-bidding transactions allowed for indirect participants) in currency not planable	Numeric 20th Century	OSP	003	EUR	N/A	Transfer/Payment	159672800.00	N/A						
2023-09-30	T.5.5	Expatriate Bank	Targeted support, relevant, credible and multi-day response obligation in each relevant currency that would be raised by the default of any major participant and the affiliate (re-bidding transactions allowed for indirect participants) in currency not planable	Numeric 20th Century	OSP	003	USD	N/A	Transfer/Payment	239500000.00	N/A						
2023-09-30	T.5.5	Expatriate Bank	Targeted support, relevant, credible and multi-day response obligation in each relevant currency that would be raised by the default of any major participant and the affiliate (re-bidding transactions allowed for indirect participants) in currency not planable	Numeric 20th Century	OSP	003	GBP	N/A	Transfer/Payment	1554967220.00	N/A						
2023-09-30	T.5.6	Expatriate Bank	Number of business days, if any, in which the above measure recorded its qualifying liquid responses in each relevant currency (as identified in T.5.1 and available at the point the breach occurred), and by how much	Numeric 10th	OSP	003	N/A	N/A	Number/Other	N/A	N/A						
2023-09-30	T.5.7	Expatriate Bank	Report the number of business days, if any, in which the above measure recorded its qualifying liquid responses in each relevant currency (as identified in T.5.1 and available at the point the breach occurred), and by how much	Numeric 20th Century	OSP	003	OW	N/A	None/Excluded	N/A	N/A						

ReportDate	Reference	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment
2025-01-01	T.S.5																																				
2025-01-01	T.S.5																																				
2025-01-01	T.S.5																																				
2025-01-01	T.S.5																																				
2025-01-01	T.S.5																																				
2025-01-01	T.S.6																																				
2025-01-01	T.S.7																																				

Report Date	Reference	Measure Details	Measure Objective	Data Type	Report Level	Report Level Item	Currency	CPI Link	Description	Value	Comment	Report Level Item	Currency	CPI Link	Description	Value	Comment
2025-09-30	12.1.1	Percentage of net income by value affected using a DCF, DCF or PAF net income mechanism	Percentage of net income by value affected using a PAF net income mechanism	Numeric, 2Dp, N	Defaulted	None		N/A		11.72%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	12.1.2	Percentage of net income by value affected using a DCF, DCF or PAF net income mechanism	Percentage of net income by value affected using a PAF net income mechanism	Numeric, 2Dp, N	Defaulted	None		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	12.1.3	Percentage of net income by value affected using a DCF, DCF or PAF net income mechanism	Percentage of net income by value affected using a PAF net income mechanism	Numeric, 2Dp, N	Defaulted	None		N/A		0.00%	N/A	Commodity		N/A		0.01%	N/A
2025-09-30	12.2.1	Percentage of net income by value affected using a DCF, DCF or PAF net income mechanism	Percentage of net income by value affected using a DCF net income mechanism	Numeric, 2Dp, N	Defaulted	None		N/A		0.71%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	12.2.2	Percentage of net income by value affected using a DCF, DCF or PAF net income mechanism	Percentage of net income by value affected using a DCF net income mechanism	Numeric, 2Dp, N	Defaulted	None		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	12.2.3	Percentage of net income by value affected using a DCF, DCF or PAF net income mechanism	Percentage of net income by value affected using a PAF net income mechanism	Numeric, 2Dp, N	Defaulted	None		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	13.1.1	quantitative information related to defaults	Quantitative information related to defaults: Amount of loss reserve amount of initial margin	Text	Defaulted	None		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2025-09-30	13.1.2	quantitative information related to defaults	Quantitative information related to defaults: Amount of other financial resources used	Text	Defaulted	None		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2025-09-30	13.1.1.1	quantitative information related to defaults	Quantitative information related to defaults: Proportion of client positions closed-out	Text	Defaulted	None		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2025-09-30	13.1.1.2	quantitative information related to defaults	Quantitative information related to defaults: Proportion of client positions closed-out	Text	Defaulted	None		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2025-09-30	13.1.4	quantitative information related to defaults	Quantitative information related to defaults: Appropriate references to published metrics related to the metrics	Text	Defaulted	None		N/A		N/A	N/A	Commodity		N/A		N/A	N/A
2025-09-30	14.1.1	Total Client Positions held as a share of net income, closed or of the net income value of securities transactions	Total Client Positions held individually aggregated accounts	Numeric, 2Dp, N	Defaulted	None		N/A		100.00%	N/A	Commodity		N/A		100.00%	N/A
2025-09-30	14.1.2	Total Client Positions held as a share of net income, closed or of the net income value of securities transactions	Total Client Positions held in multiple client-only accounts, other than DCF accounts	Numeric, 2Dp, N	Defaulted	None		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	14.1.3	Total Client Positions held as a share of net income, closed or of the net income value of securities transactions	Total Client Positions held in multiple operationally managed DCF accounts	Numeric, 2Dp, N	Defaulted	None		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	14.1.4	Total Client Positions held as a share of net income, closed or of the net income value of securities transactions	Total Client Positions held in segregated bank and client accounts	Numeric, 2Dp, N	Defaulted	None		N/A		0.00%	N/A	Commodity		N/A		0.00%	N/A
2025-09-30	15.1.1	General business risk	Value of total net assets funded by equity	Numeric, 2Dp, currency	CIF	00.0	CNY	N/A		2182480076.94	N/A						
2025-09-30	15.1.2	General business risk	Six months of net income operating	Numeric, 2Dp, currency	CIF	00.0	CNY	N/A		189501057.59	N/A						
2025-09-30	16.1.1	General business risk, Financial	Total Revenue	Numeric, 2Dp, currency	CIF	00.0	CNY	N/A		58878217.34	N/A						
2025-09-30	16.1.2	General business risk, Financial	Total Expenses	Numeric, 2Dp, currency	CIF	00.0	CNY	N/A		26740264.81	N/A						
2025-09-30	16.1.3	General business risk, Financial	Profit	Numeric, 2Dp, currency	CIF	00.0	CNY	N/A		33000000.00	N/A						
2025-09-30	16.1.4	General business risk, Financial	Total Assets	Numeric, 2Dp, currency	CIF	00.0	CNY	N/A		2504519421.98	N/A						
2025-09-30	16.1.5	General business risk, Financial	Total Liabilities	Numeric, 2Dp, currency	CIF	00.0	CNY	N/A		2390270044.44	N/A						
2025-09-30	16.1.6	General business risk, Financial	Explain if collateral is provided by counterparty or held on or off the OCF or balance sheet	Text	CIF	00.0		N/A		Collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.	N/A						
2025-09-30	16.1.7	General business risk, Financial	Additional information	Text	CIF	00.0		N/A		N/A	N/A						



ReportDate	Reference	MeasureTitle	MeasureSub- caption	UnitType	ReportLevel	ReportLevelItem ID/Label	Currency	CYLabel	Description	Value	Comment	ReportLevelItem ID/Label	Currency	CYLabel	Description	Value	Comment
2025-09-30	IS.1.1	General business risk (from breakdown)	Percentage of total income that comes from the provision of clearing	Numeric 20b, %	LOP	ISB3		N/A		N/A	N/A						
2025-09-30	IS.1.2	General business risk (from breakdown)	Percentage of total income that comes from the compensation for participation of all assets provided to clearing participants	Numeric 20b, %	LOP	ISB3		N/A		N/A	N/A						
2025-09-30	IS.1.1	Total cash that not surpluses received from participants regardless of the form in which it is held, including deposits, will be whether it was received as initial margin or default fund contribution	Total cash that not surpluses received from participants regardless of the form in which it is held, deposited or received, received as initial margin	Numeric 20b, currency	LOP	ISB3	CNY	N/A		1014805744.36	N/A	ISB3	USD	N/A		274186306.80	N/A
2025-09-30	IS.1.2	Total cash that not surpluses received from participants regardless of the form in which it is held, including deposits, will be whether it was received as initial margin or default fund contribution	Total cash that not surpluses received from participants regardless of the form in which it is held, deposited or received, received as initial margin	Numeric 20b, currency	LOP	ISB3	CNY	N/A		886673000.00	N/A						
2025-09-30	IS.2.1	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including revenue report)	Numeric 20b, %	LOP	ISB3		N/A		10.00%	N/A						
2025-09-30	IS.2.2	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of participant cash held as cash deposits (including revenue report) as cash deposits at central banks of issue of the currency deposited	Numeric 20b, %	LOP	ISB3		N/A		0.00%	N/A						
2025-09-30	IS.2.3	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including revenue report) as cash deposits at other central banks	Numeric 20b, %	LOP	ISB3		N/A		0.00%	N/A						
2025-09-30	IS.2.4	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of participant cash held as cash deposits (including revenue report) as cash deposits at commercial banks (covered, including through	Numeric 20b, %	LOP	ISB3		N/A		0.00%	N/A						
2025-09-30	IS.2.5	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including revenue report) as cash deposits at commercial banks	Numeric 20b, %	LOP	ISB3		N/A		10.00%	N/A						
2025-09-30	IS.2.6	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of participant cash held as cash deposits (including revenue report) as money market funds	Numeric 20b, %	LOP	ISB3		N/A		0.00%	N/A						
2025-09-30	IS.2.7	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including revenue report) in other forms	Numeric 20b, %	LOP	ISB3		N/A		0.00%	N/A						
2025-09-30	IS.2.8	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including revenue report) as currency of these cash deposits and money market funds by CNY, locally issued currency in currency	Numeric 20b, %	LOP	ISB3		N/A	Percentage_CNY	40.78%	N/A						
2025-09-30	IS.2.8	How total cash received from participants (IS.1) is held/deposited/invested, including:	Percentage of total participant cash held as cash deposits (including revenue report) as currency of these cash deposits and money market funds by CNY, locally issued currency in currency	Numeric 20b, %	LOP	ISB3		N/A	Percentage_USD	14.22%	N/A						

Report Class	ReportLevelIdentifier	Currency	CFLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CFLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CFLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CFLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CFLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CFLink	Description	Value	Comment
2025-09-30	16.1.1																																			
2025-09-30	16.1.2																																			
2025-09-30	16.1.1																																			
2025-09-30	16.1.2																																			
2025-09-30	16.2.1																																			
2025-09-30	16.2.2																																			
2025-09-30	16.2.3																																			
2025-09-30	16.2.4																																			
2025-09-30	16.2.5																																			
2025-09-30	16.2.6																																			
2025-09-30	16.2.7																																			
2025-09-30	16.2.8																																			
2025-09-30	16.2.8																																			

Report Date	Reference	Measure Title	Measure Description	Data Type	Report Level 1	Report Level / Item Code	Currency 1	CP Link 1	Description 1	Value 1	Comment 1	Report Level / Item Code	Currency 2	CP Link 2	Description 2	Value 2	Comment 2	
2025-09-30	SA.2.9	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash held as cash deposits (including through reverse repo) netted against the majority of these cash deposits (including reverse repo) and money market funds.	Numeric: 2dp	CP	SA.9		N/A		26.22	N/A							
2025-09-30	SA.2.10	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash invested in securities (Domestic government bonds).	Numeric: 2dp, %	CP	SA.9		N/A		0.0%	N/A							
2025-09-30	SA.2.11	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash invested in securities (Other foreign government bonds).	Numeric: 2dp, %	CP	SA.9		N/A		0.0%	N/A							
2025-09-30	SA.2.12	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash invested in securities (Money Market Funds).	Numeric: 2dp, %	CP	SA.9		N/A		0.0%	N/A							
2025-09-30	SA.2.13	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash invested in securities (Other/Miscellaneous funds).	Numeric: 2dp, %	CP	SA.9		N/A		0.0%	N/A							
2025-09-30	SA.2.14	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash invested in securities (Other instruments).	Numeric: 2dp, %	CP	SA.9		N/A		0.0%	N/A							
2025-09-30	SA.2.15	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash invested in securities, net of the majority of these securities (Derivatives, Treasury In Securities).	Numeric: 2dp, %	CP	SA.9		N/A	Percentage_OI	0.0%	N/A							
2025-09-30	SA.2.16	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash invested in securities, net of the majority of these securities (Derivatives, Treasury In Securities).	Numeric: 2dp, %	CP	SA.9		N/A	Percentage_IID	0.0%	N/A							
2025-09-30	SA.2.18	New total cash received from participants (SA.1) is held/deposited in bank, including:	Weighted average maturity of securities.	Numeric: 2dp	CP	SA.9		N/A		N/A	N/A							
2025-09-30	SA.2.17	New total cash received from participants (SA.1) is held/deposited in bank, including:	Provide an estimate of the risk on the investment portfolio (including financial, credit, and commercial bank deposits) (90% one-day VaR, or equivalent).	Text	CP	SA.9		N/A		N/A	N/A							
2025-09-30	SA.2.18	New total cash received from participants (SA.1) is held/deposited in bank, including:	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.	Text	CP	SA.9		N/A		N/A	N/A							
2025-09-30	SA.2.19	New total cash received from participants (SA.1) is held/deposited in bank, including:	State the number of times over the previous 12 months (a) how many (b) how many	Numeric: 0dp	CP	SA.9		N/A		N/A	N/A							
2025-09-30	SA.2.20	New total cash received from participants (SA.1) is held/deposited in bank, including:	Percentage of total participant cash held as securities.	Numeric: 2dp, %	CP	SA.9		N/A		0.0%	N/A							
2025-09-30	SA.3.1	Subparticipation of participant assets (a new cash)	Total value of participant cash (a new cash) (initial margin).	Numeric: 2dp, currency	CP	SA.9	OM	N/A		N/A	N/A							
2025-09-30	SA.3.2	Subparticipation of participant assets (a new cash)	Total value of participant cash (a new cash) (initial margin).	Numeric: 2dp, currency	CP	SA.9	OM	N/A		N/A	N/A							
2025-09-30	SA.3.3	Subparticipation of participant assets (a new cash)	Subparticipation of participant assets (a new cash) by the CCP where initial margin, over the following month/one day, one day and up to one month, the month and up to one year, the year and up to two years, three years, four years, five years, six years, seven years, eight years, nine years, ten years, eleven years, twelve years, thirteen years, fourteen years, fifteen years, sixteen years, seventeen years, eighteen years, nineteen years, twenty years, twenty-one years, twenty-two years, twenty-three years, twenty-four years, twenty-five years, twenty-six years, twenty-seven years, twenty-eight years, twenty-nine years, thirty years, thirty-one years, thirty-two years, thirty-three years, thirty-four years, thirty-five years, thirty-six years, thirty-seven years, thirty-eight years, thirty-nine years, forty years, forty-one years, forty-two years, forty-three years, forty-four years, forty-five years, forty-six years, forty-seven years, forty-eight years, forty-nine years, fifty years, fifty-one years, fifty-two years, fifty-three years, fifty-four years, fifty-five years, fifty-six years, fifty-seven years, fifty-eight years, fifty-nine years, sixty years, sixty-one years, sixty-two years, sixty-three years, sixty-four years, sixty-five years, sixty-six years, sixty-seven years, sixty-eight years, sixty-nine years, seventy years, seventy-one years, seventy-two years, seventy-three years, seventy-four years, seventy-five years, seventy-six years, seventy-seven years, seventy-eight years, seventy-nine years, eighty years, eighty-one years, eighty-two years, eighty-three years, eighty-four years, eighty-five years, eighty-six years, eighty-seven years, eighty-eight years, eighty-nine years, ninety years, ninety-one years, ninety-two years, ninety-three years, ninety-four years, ninety-five years, ninety-six years, ninety-seven years, ninety-eight years, ninety-nine years, one hundred years.	Numeric: 2dp, currency	CP	SA.9	OM	N/A	18.18	N/A	N/A	N/A						
2025-09-30	SA.3.4	Subparticipation of participant assets (a new cash)	Subparticipation of participant assets (a new cash) by the CCP where initial margin, over the following month/one day, one day and up to one month, the month and up to one year, the year and up to two years, three years, four years, five years, six years, seven years, eight years, nine years, ten years, eleven years, twelve years, thirteen years, fourteen years, fifteen years, sixteen years, seventeen years, eighteen years, nineteen years, twenty years, twenty-one years, twenty-two years, twenty-three years, twenty-four years, twenty-five years, twenty-six years, twenty-seven years, twenty-eight years, twenty-nine years, thirty years, thirty-one years, thirty-two years, thirty-three years, thirty-four years, thirty-five years, thirty-six years, thirty-seven years, thirty-eight years, thirty-nine years, forty years, forty-one years, forty-two years, forty-three years, forty-four years, forty-five years, forty-six years, forty-seven years, forty-eight years, forty-nine years, fifty years, fifty-one years, fifty-two years, fifty-three years, fifty-four years, fifty-five years, fifty-six years, fifty-seven years, fifty-eight years, fifty-nine years, sixty years, sixty-one years, sixty-two years, sixty-three years, sixty-four years, sixty-five years, sixty-six years, sixty-seven years, sixty-eight years, sixty-nine years, seventy years, seventy-one years, seventy-two years, seventy-three years, seventy-four years, seventy-five years, seventy-six years, seventy-seven years, seventy-eight years, seventy-nine years, eighty years, eighty-one years, eighty-two years, eighty-three years, eighty-four years, eighty-five years, eighty-six years, eighty-seven years, eighty-eight years, eighty-nine years, ninety years, ninety-one years, ninety-two years, ninety-three years, ninety-four years, ninety-five years, ninety-six years, ninety-seven years, ninety-eight years, ninety-nine years, one hundred years.	Numeric: 2dp, currency	CP	SA.9	OM	N/A	18.17	N/A	N/A	N/A						
2025-09-30	SA.3.5	Subparticipation of participant assets (a new cash)	Subparticipation of participant assets (a new cash) by the CCP where initial margin, over the following month/one day, one day and up to one month, the month and up to one year, the year and up to two years, three years, four years, five years, six years, seven years, eight years, nine years, ten years, eleven years, twelve years, thirteen years, fourteen years, fifteen years, sixteen years, seventeen years, eighteen years, nineteen years, twenty years, twenty-one years, twenty-two years, twenty-three years, twenty-four years, twenty-five years, twenty-six years, twenty-seven years, twenty-eight years, twenty-nine years, thirty years, thirty-one years, thirty-two years, thirty-three years, thirty-four years, thirty-five years, thirty-six years, thirty-seven years, thirty-eight years, thirty-nine years, forty years, forty-one years, forty-two years, forty-three years, forty-four years, forty-five years, forty-six years, forty-seven years, forty-eight years, forty-nine years, fifty years, fifty-one years, fifty-two years, fifty-three years, fifty-four years, fifty-five years, fifty-six years, fifty-seven years, fifty-eight years, fifty-nine years, sixty years, sixty-one years, sixty-two years, sixty-three years, sixty-four years, sixty-five years, sixty-six years, sixty-seven years, sixty-eight years, sixty-nine years, seventy years, seventy-one years, seventy-two years, seventy-three years, seventy-four years, seventy-five years, seventy-six years, seventy-seven years, seventy-eight years, seventy-nine years, eighty years, eighty-one years, eighty-two years, eighty-three years, eighty-four years, eighty-five years, eighty-six years, eighty-seven years, eighty-eight years, eighty-nine years, ninety years, ninety-one years, ninety-two years, ninety-three years, ninety-four years, ninety-five years, ninety-six years, ninety-seven years, ninety-eight years, ninety-nine years, one hundred years.	Numeric: 2dp, currency	CP	SA.9	OM	N/A	18.18	N/A	N/A	N/A						

ReportDate	Reference	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment
2025-09-30	16.2.9																																				
2025-09-30	16.2.10																																				
2025-09-30	16.2.11																																				
2025-09-30	16.2.12																																				
2025-09-30	16.2.13																																				
2025-09-30	16.2.14																																				
2025-09-30	16.2.15																																				
2025-09-30	16.2.16																																				
2025-09-30	16.2.17																																				
2025-09-30	16.2.18																																				
2025-09-30	16.2.19																																				
2025-09-30	16.2.20																																				
2025-09-30	16.2.1																																				
2025-09-30	16.2.2																																				
2025-09-30	16.2.3																																				
2025-09-30	16.2.4																																				
2025-09-30	16.2.5																																				

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Report Date	Reference	ReportLevelIdentifier	Category	CodeLink	Description	Value	Comment	ReportLevelIdentifier	Category	CodeLink	Description	Value	Comment	ReportLevelIdentifier	Category	CodeLink	Description	Value	Comment	ReportLevelIdentifier	Category	CodeLink	Description	Value	Comment	ReportLevelIdentifier	Category	CodeLink	Description	Value	Comment	ReportLevelIdentifier	Category	CodeLink	Description	Value	Comment	ReportLevelIdentifier	Category	CodeLink	Description	Value	Comment	
2025-09-30	16.3.3																																											
2025-09-30	16.3.3																																											
2025-09-30	16.3.3																																											
2025-09-30	16.3.4																																											
2025-09-30	16.3.4																																											
2025-09-30	16.3.4																																											
2025-09-30	16.3.4																																											

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	Reference	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment	ReportLevelIdentifier	Currency	CPLink	Description	Value	Comment
2025-09-30	16.3.4																																				
2025-09-30	16.3.4																																				
2025-09-30	17.1.1																																				
2025-09-30	17.2.1																																				
2025-09-30	17.3.1																																				
2025-09-30	17.4.1																																				
2025-09-30	18.1.1.1																																				
2025-09-30	18.1.1.2																																				
2025-09-30	18.1.1.3																																				
2025-09-30	18.1.2.1																																				
2025-09-30	18.1.2.2																																				
2025-09-30	18.1.2.3																																				
2025-09-30	18.1.2.4																																				
2025-09-30	18.1.3.1																																				
2025-09-30	18.1.3.2																																				

Report Date	Reference	Measure Title	Measure Sub-Description	Data Type	Report Level	Report Level / Item	Current Y1	CY Link 1	Description 1	Value 1	Comment 1	Report Level / Item	Current Y2	CY Link 2	Description 2	Value 2	Comment 2
2023-09-30	18.2.1	Open Position Concentration	For each closing service with ten or more members, but fewer than 25 members, Percentage of open positions held by the target five closing members, including both leave and closed, in aggregate. Average and Push over the quarter	Numeric 2Dy, N	Defaulted	Rank & Qualified General Colateral B	N/A		Average/Quarter	N/A	N/A	Condition	N/A		Average/Quarter	100.00%	N/A
2023-09-30	18.2.1	Open Position Concentration	For each closing service with ten or more members, but fewer than 25 members, Percentage of open positions held by the target five closing members, including both leave and closed, in aggregate. Average and Push over the quarter	Numeric 2Dy, N	Defaulted	Rank & Qualified General Colateral B	N/A		Peak/Quarter	N/A	N/A	Condition	N/A		Peak/Quarter	100.00%	N/A
2025-09-30	18.2.2	Open Position Concentration	For each closing service with 25 or more members, Percentage of open positions held by the target five closing members, including both leave and closed, in aggregate. Average and Push over the quarter	Numeric 2Dy, N	Defaulted	Rank & Qualified General Colateral B	N/A		Average/Quarter	61.58%	N/A	Condition	N/A		Average/Quarter	N/A	N/A
2025-09-30	18.2.2	Open Position Concentration	For each closing service with 25 or more members, Percentage of open positions held by the target five closing members, including both leave and closed, in aggregate. Average and Push over the quarter	Numeric 2Dy, N	Defaulted	Rank & Qualified General Colateral B	N/A		Peak/Quarter	61.58%	N/A	Condition	N/A		Peak/Quarter	N/A	N/A
2025-09-30	18.2.3	Open Position Concentration	For each closing service with 25 or more members, Percentage of open positions held by the target ten closing members, including both leave and closed, in aggregate. Average and Push over the quarter	Numeric 2Dy, N	Defaulted	Rank & Qualified General Colateral B	N/A		Average/Quarter	67.22%	N/A	Condition	N/A		Average/Quarter	N/A	N/A
2025-09-30	18.2.3	Open Position Concentration	For each closing service with 25 or more members, Percentage of open positions held by the target ten closing members, including both leave and closed, in aggregate. Average and Push over the quarter	Numeric 2Dy, N	Defaulted	Rank & Qualified General Colateral B	N/A		Peak/Quarter	67.28%	N/A	Condition	N/A		Peak/Quarter	N/A	N/A
2025-09-30	18.3.1	Initial Margin Concentration	For each closing service with ten or more members, but fewer than 25 members, Percentage of initial margin provided by the target five closing members, including both leave and closed, in aggregate. Average and Push over the quarter	Numeric 2Dy, N	Defaulted	Rank		N/A	Average/Quarter	N/A	N/A	Condition	N/A		Average/Quarter	100.00%	N/A

Report Date	Reference	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment	Report Level/Identified	Currency	CPI Link	Description	Value	Comment
2025-09-30	18.2.1	Interest Rate Swaps	N/A	Average/Quarter	N/A	N/A	N/A	Standard Bond Forwards	N/A	Average/Quarter	N/A	N/A	N/A	100 FX Transactions	N/A	Average/Quarter	N/A	N/A	N/A	N/A	100 Transactions	N/A	Average/Quarter	80.0%	N/A	Standard Interest Rate Swaps	N/A	Average/Quarter	N/A	N/A							
2025-09-30	18.2.1	Interest Rate Swaps	N/A	Peak/Quarter	N/A	N/A	N/A	Standard Bond Forwards	N/A	Peak/Quarter	N/A	N/A	N/A	100 FX Transactions	N/A	Peak/Quarter	N/A	N/A	N/A	N/A	100 Transactions	N/A	Peak/Quarter	84.00%	N/A	Standard Interest Rate Swaps	N/A	Peak/Quarter	N/A	N/A							
2025-09-30	18.2.1	Interest Rate Swaps	N/A	Average/Quarter	18.0%	N/A	N/A	Standard Bond Forwards	N/A	Average/Quarter	86.5%	N/A	N/A	100 FX Transactions	N/A	Average/Quarter	80.0%	N/A	N/A	N/A	100 Transactions	N/A	Average/Quarter	N/A	N/A	Standard Interest Rate Swaps	N/A	Average/Quarter	71.5%	N/A							
2025-09-30	18.2.1	Interest Rate Swaps	N/A	Peak/Quarter	18.4%	N/A	N/A	Standard Bond Forwards	N/A	Peak/Quarter	84.1%	N/A	N/A	100 FX Transactions	N/A	Peak/Quarter	N/A	N/A	N/A	N/A	100 Transactions	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swaps	N/A	Peak/Quarter	81.1%	N/A							
2025-09-30	18.2.1	Interest Rate Swaps	N/A	Average/Quarter	12.28%	N/A	N/A	Standard Bond Forwards	N/A	Average/Quarter	86.1%	N/A	N/A	100 FX Transactions	N/A	Average/Quarter	85.7%	N/A	N/A	N/A	100 Transactions	N/A	Average/Quarter	N/A	N/A	Standard Interest Rate Swaps	N/A	Average/Quarter	86.0%	N/A							
2025-09-30	18.2.1	Interest Rate Swaps	N/A	Peak/Quarter	12.18%	N/A	N/A	Standard Bond Forwards	N/A	Peak/Quarter	86.6%	N/A	N/A	100 FX Transactions	N/A	Peak/Quarter	86.1%	N/A	N/A	N/A	100 Transactions	N/A	Peak/Quarter	N/A	N/A	Standard Interest Rate Swaps	N/A	Peak/Quarter	100.00%	N/A							
2025-09-30	18.3.1	Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Standard Bond Forwards	N/A	Average/Quarter	N/A	N/A	N/A	100 FX Transactions	N/A	Average/Quarter	N/A	N/A	N/A	N/A	100 Transactions	N/A	Average/Quarter	85.9%	N/A	Standard Interest Rate Swaps	N/A	Average/Quarter	N/A	N/A	Qualified General Collateral Repo Transaction	N/A	Average	N/A			N/A

Report Date	Reference	Measure Title	Measure Objective	Data Type	Report Level	Report Level / Item	Currency	CPI Link	Description	Value	Comment	Report Level / Item	Currency	CPI Link	Description	Value	Comment
2025-09-30	18.3.1	Initial Margin Concentration	For each clearing service with 25 or more members, but fewer than 50 members, Percentage of initial margin posted by the target five clearing members, including both house and client, in aggregate, Average and Peak over the quarter	Numeric, 2dp, %	DefaultFund	Trade		N/A	PeakIndquarter	N/A	N/A	Commodity		N/A	PeakIndquarter	100.00%	N/A
2025-09-30	18.3.2	Initial Margin Concentration	For each clearing service with 25 or more members, Percentage of initial margin posted by the target five clearing members, including both house and client, in aggregate, Average and Peak over the quarter	Numeric, 2dp, %	DefaultFund	Trade		N/A	AverageIndquarter	11.93%	N/A	Commodity		N/A	AverageIndquarter	N/A	N/A
2025-09-30	18.3.2	Initial Margin Concentration	For each clearing service with 25 or more members, Percentage of initial margin posted by the target five clearing members, including both house and client, in aggregate, Average and Peak over the quarter	Numeric, 2dp, %	DefaultFund	Trade		N/A	PeakIndquarter	16.12%	N/A	Commodity		N/A	PeakIndquarter	N/A	N/A
2025-09-30	18.3.3	Initial Margin Concentration	For each clearing service with 25 or more members, Percentage of initial margin posted by the target ten clearing members, including both house and client, in aggregate, Average and Peak over the quarter	Numeric, 2dp, %	DefaultFund	Trade		N/A	AverageIndquarter	11.49%	N/A	Commodity		N/A	AverageIndquarter	N/A	N/A
2025-09-30	18.3.3	Initial Margin Concentration	For each clearing service with 25 or more members, Percentage of initial margin posted by the target ten clearing members, including both house and client, in aggregate, Average and Peak over the quarter	Numeric, 2dp, %	DefaultFund	Trade		N/A	PeakIndquarter	11.12%	N/A	Commodity		N/A	PeakIndquarter	N/A	N/A
2025-09-30	18.4.1	Supgregated Default Fund Concentration	For each supgregated default fund with 10 or more members, but fewer than 25 members, Percentage of participation contributions to the default fund contributed by target five clearing members in aggregate	Numeric, 2dp, %	DefaultFund	Trade		N/A		N/A	N/A	Commodity		N/A		47.42%	N/A
2025-09-30	18.4.2	Supgregated Default Fund Concentration	For each supgregated default fund with 25 or more members, Percentage of participation contributions to the default fund contributed by target five clearing members in aggregate	Numeric, 2dp, %	DefaultFund	Trade		N/A		11.19%	N/A	Commodity		N/A		N/A	N/A
2025-09-30	18.4.3	Supgregated Default Fund Concentration	For each supgregated default fund with 25 or more members, Percentage of participation contributions to the default fund contributed by target ten clearing members in aggregate	Numeric, 2dp, %	DefaultFund	Trade		N/A		11.08%	N/A	Commodity		N/A		N/A	N/A

Report Date	Reference	ReportLevelIdentifier	Currency	CPI Link	Description	Value	Comment	ReportLevelIdentifier	Currency	CPI Link	Description	Value	Comment	ReportLevelIdentifier	Currency	CPI Link	Description	Value	Comment	ReportLevelIdentifier	Currency	CPI Link	Description	Value	Comment	ReportLevelIdentifier	Currency	CPI Link	Description	Value	Comment	ReportLevelIdentifier	Currency	CPI Link	Description	Value	Comment	
2025-09-30	18.3.1	Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Standard Bond Forwards	N/A	N/A	Peak/Quarter	N/A	N/A	100 Transactions	N/A	N/A	Peak/Quarter	N/A	N/A	N/A	100 Transactions	N/A	N/A	Peak/Quarter	70.4%	N/A	Standard Interest Rate Swaps	N/A	N/A	Peak/Quarter	N/A	N/A	Qualified General Collateral Repo Transaction	N/A	Peak	N/A	N/A	N/A
2025-09-30	18.3.2	Interest Rate Swaps	N/A	Average/Quarter	61.88%	N/A	N/A	Standard Bond Forwards	N/A	N/A	Average/Quarter	64.58%	N/A	100 Transactions	N/A	N/A	Average/Quarter	61.58%	N/A	N/A	100 Transactions	N/A	N/A	Average/Quarter	66.58%	N/A	Standard Interest Rate Swaps	N/A	N/A	Average/Quarter	66.58%	N/A	Qualified General Collateral Repo Transaction	N/A	Average	61.87%	N/A	N/A
2025-09-30	18.3.2	Interest Rate Swaps	N/A	Peak/Quarter	62.10%	N/A	N/A	Standard Bond Forwards	N/A	N/A	Peak/Quarter	67.01%	N/A	100 Transactions	N/A	N/A	Peak/Quarter	64.68%	N/A	N/A	100 Transactions	N/A	N/A	Peak/Quarter	76.55%	N/A	Standard Interest Rate Swaps	N/A	N/A	Peak/Quarter	76.55%	N/A	Qualified General Collateral Repo Transaction	N/A	Peak	61.95%	N/A	N/A
2025-09-30	18.3.3	Interest Rate Swaps	N/A	Average/Quarter	74.50%	N/A	N/A	Standard Bond Forwards	N/A	N/A	Average/Quarter	66.97%	N/A	100 Transactions	N/A	N/A	Average/Quarter	70.57%	N/A	N/A	100 Transactions	N/A	N/A	Average/Quarter	65.55%	N/A	Standard Interest Rate Swaps	N/A	N/A	Average/Quarter	65.55%	N/A	Qualified General Collateral Repo Transaction	N/A	Average	61.48%	N/A	N/A
2025-09-30	18.3.3	Interest Rate Swaps	N/A	Peak/Quarter	73.32%	N/A	N/A	Standard Bond Forwards	N/A	N/A	Peak/Quarter	68.38%	N/A	100 Transactions	N/A	N/A	Peak/Quarter	70.63%	N/A	N/A	100 Transactions	N/A	N/A	Peak/Quarter	61.78%	N/A	Standard Interest Rate Swaps	N/A	N/A	Peak/Quarter	61.78%	N/A	Qualified General Collateral Repo Transaction	N/A	Peak	61.58%	N/A	N/A
2025-09-30	18.4.1	Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Standard Bond Forwards	N/A	N/A	N/A	N/A	N/A	100 Transactions	N/A	N/A	N/A	N/A	N/A	N/A	100 Transactions	N/A	N/A	88.4%	N/A	Standard Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Qualified General Collateral Repo Transaction	N/A	N/A	N/A	N/A	N/A	
2025-09-30	18.4.2	Interest Rate Swaps	N/A	N/A	88.87%	N/A	N/A	Standard Bond Forwards	N/A	N/A	N/A	88.58%	N/A	100 Transactions	N/A	N/A	N/A	88.68%	N/A	N/A	100 Transactions	N/A	N/A	N/A	N/A	N/A	Standard Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Qualified General Collateral Repo Transaction	N/A	N/A	81.65%	N/A	N/A
2025-09-30	18.4.2	Interest Rate Swaps	N/A	N/A	82.11%	N/A	N/A	Standard Bond Forwards	N/A	N/A	N/A	77.17%	N/A	100 Transactions	N/A	N/A	N/A	65.58%	N/A	N/A	100 Transactions	N/A	N/A	N/A	N/A	N/A	Standard Interest Rate Swaps	N/A	N/A	N/A	N/A	N/A	Qualified General Collateral Repo Transaction	N/A	100.08%	N/A	N/A	N/A

Report Date	Reference	Measure Details	Measurement Method	Data Type	Report Level	Report Level / Data Link	Currency	CPI Link	Description	Value	Comment	Report Level / Data Link	Currency	CPI Link	Description	Value	Comment
2025-09-30	20.1.1	Fixed participation arrangements, measure of concentration of client clearing	Number of clients (if any)	Numeric 5dp	CPI	000		N/A		00	N/A						
2025-09-30	20.1.2	Fixed participation arrangements, measure of concentration of client clearing	Number of client members that clear the clients	Numeric 5dp	CPI	000		N/A		10	N/A						
2025-09-30	20.1.1.1	Fixed participation arrangements, measure of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (CIP has 10 clearing members) - Full	Numeric 2dp, %	Defaulted	Trade		N/A		100.00%	N/A	Condition		N/A		100.00%	N/A
2025-09-30	20.1.1.2	Fixed participation arrangements, measure of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (CIP has 10 clearing members) - Average	Numeric 2dp, %	Defaulted	Trade		N/A		100.00%	N/A	Condition		N/A		100.00%	N/A
2025-09-30	20.1.1.3	Fixed participation arrangements, measure of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (CIP has 20 clearing members) - Full	Numeric 2dp, %	Defaulted	Trade		N/A		100.00%	N/A	Condition		N/A		100.00%	N/A
2025-09-30	20.1.1.4	Fixed participation arrangements, measure of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (CIP has 20 clearing members) - Average	Numeric 2dp, %	Defaulted	Trade		N/A		100.00%	N/A	Condition		N/A		100.00%	N/A
2025-09-30	20.1.1.2	Fixed participation arrangements, measure of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (CIP has 20 clearing members) - Full	Numeric 2dp, %	Defaulted	Trade		N/A		100.00%	N/A	Condition		N/A		100.00%	N/A
2025-09-30	20.1.1.2	Fixed participation arrangements, measure of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (CIP has 20 clearing members) - Average	Numeric 2dp, %	Defaulted	Trade		N/A		100.00%	N/A	Condition		N/A		100.00%	N/A
2025-09-30	20.1.1	RE Links, Value of Trade	Value of trades cleared through each link - as a share of total bilateral netted	Numeric 2dp, %	CPI	000		N/A		—	N/A						
2025-09-30	20.2.1	RE Links, Initial Margin or equivalent financial resources provided	Initial margin or equivalent financial resources provided to each link (CIP for the CIP is, over the potential, figure represents the linked CIP as contracts cleared across link	Numeric 5dp, currency	CPI	000		N/A		—	N/A						
2025-09-30	20.3.1	RE Links, Initial Margin or equivalent financial resources collected	Initial margin or equivalent financial resources collected from each linked CIP to cover potential losses represents the linked CIP as contracts cleared across link (not market value and not bilateral)	Numeric 5dp, currency	CPI	000		N/A		—	N/A						
2025-09-30	20.4.1.1	RE Links, Results of back-testing coverage	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CIP fell below the agreed buffer to market exposure to the linked CIP - based on daily back testing results; forward or three-year	Numeric 5dp	CPI	000		N/A		—	N/A						
2025-09-30	20.4.1.2	RE Links, Results of back-testing coverage	Back-testing results - frequency - ratio of intraday/total margin/over a day	Text	CPI	000		N/A		—	N/A						
2025-09-30	20.4.1.3	RE Links, Results of back-testing coverage	Of 20,4.1.2, how many days the time of day measure is false, otherwise	Text	CPI	000		N/A		—	N/A						
2025-09-30	20.4.2	RE Links, Results of back-testing coverage	Number of observations (i.e., number of accounts) subjected to number of days covered in the back test(s); forward or three-year	Numeric 5dp	CPI	000		N/A		—	N/A						
2025-09-30	20.4.3	RE Links, Results of back-testing coverage	Adjusted coverage (text)	Numeric 2dp, %	CPI	000		N/A		—	N/A						



Report Date	Reference	Disclosure Title	Disclosure Sub-Item	Data Type	Report Level	Report Date / Item ID	Currency	CPI Link	Description	Value	Comment	Report Level / Item ID	Currency	CPI Link	Description	Value	Comment
2025-09-30	20.6.1.1	RE Links, Additional provided financial resources	Additional provided financial resources (if any) based on the margin and equivalent financial resources provided to each linked CIP, that are available to the linked CIP to cover exposures to the CIP	Numeric 20h, currency	CIP	NR3	N/A			—	N/A						
2025-09-30	20.6.1.2	RE Links, Additional provided financial resources	Market part of additional financial resources from the standard default fund	Text	CIP	NR3	N/A			—	N/A						
2025-09-30	20.6.1.3	RE Links, Additional provided financial resources	Additional provided financial resources (if any) based on the margin and equivalent financial resources collected from each linked CIP, that are available to the linked CIP to cover exposures to the CIP	Numeric 20h, currency	CIP	NR3	N/A			—	N/A						
2025-09-30	20.6.1.4	RE Links, Additional provided financial resources	Market part of additional financial resources from the standard default fund	Text	CIP	NR3	N/A			—	N/A						
2025-09-30	20.7.1	RE Links, Cross Margining	Value of trade subject to cross margining, as a percentage of total trade volume/total notional volume cleared	Numeric 20h, %	CIP	NR3	N/A			—	N/A						
2025-09-30	20.7.2	RE Links, Cross Margining	Percentage of total initial margin held by the CIP as a result of cross margining, as a percentage of total initial margin that would otherwise have	Numeric 20h, %	CIP	NR3	N/A			—	N/A						
2025-09-30	21.1.1	Disclosure of rules, key procedures, and market data, Storage Daily Volume	Average Daily Volume by Asset Class, (Increment, C) and Over-the-Counter (OTC) or Exchange Traded (ETD)	Numeric 50h	Clearing Service	Trade	N/A	OTC		18	N/A	Commodity		N/A	OTC	3	N/A
2025-09-30	21.1.2	Disclosure of rules, key procedures, and market data, Storage Daily Volume	Average Notional Value of trade by Asset Class, (C) and Over-the-Counter (OTC) or Exchange Traded (ETD)	Numeric 20h, currency	Clearing Service	Trade	CN	N/A	OTC	12710004446.59	N/A	Commodity	CN	N/A	OTC	4094253.73	N/A
2025-09-30	21.2.1	Disclosure of rules, key procedures, and market data, Non-Not Qualified	Value notional according to the notional value of cleared but not settled transactions by Asset Class, (Increment, C) and Over-the-Counter (OTC)	Numeric 20h, currency	Clearing Service	Trade & Qualified	CN	N/A	OTC	9704340000.00	N/A	Commodity	CN	N/A	OTC	6.99	N/A
2025-09-30	21.2.2	Disclosure of rules, key procedures, and market data, Storage Daily Volume	Defines the Asset Class for volume reported in Disclosure References 21.1.1, 21.1.2 and 21.1.3	Text	Clearing Service	Trade		N/A	OTC	Trade	N/A	Commodity		N/A	OTC	Commodity	N/A
2025-09-30	21.2.3	Disclosure of rules, key procedures, and market data, Storage Daily Volume	Defines the Asset Class for volume reported in Disclosure References 21.1.1, 21.1.2 and 21.1.3	Text	Clearing Service	Trade		N/A	OTC	Trade	N/A	Commodity		N/A	OTC	Commodity	N/A
2025-09-30	21.2.4	Disclosure of rules, key procedures, and market data, Storage Daily Volume	Defines the Asset Class for volume reported in Disclosure References 21.1.1, 21.1.2 and 21.1.3	Text	Clearing Service	Trade		N/A	OTC	N/A	N/A	Commodity		N/A	OTC	N/A	N/A
2025-09-30	21.3.1	Disclosure of rules, key procedures, and market data, Non-Not Qualified	Average Daily volume submitted by clearing facility or margining/default margin volume	Numeric 50h	Clearing Service	Trade		N/A	Percent volume	18.00	N/A	Commodity		N/A	Percent volume	2.99	N/A
2025-09-30	21.3.2	Disclosure of rules, key procedures, and market data, Non-Not Qualified	Notional volume submitted by clearing facility or margining/default	Numeric 20h, currency	Clearing Service	Trade	CN	N/A	Percent volume	12710004446.59	N/A	Commodity	CN	N/A	Percent volume	4094253.73	N/A



ReportDate	ReportLevel	ReportLevelIdentifier	Currency	4.1.1	4.1.2	4.1.3	4.1.4	4.1.5	4.1.6	4.1.7	4.1.8	4.1.9	4.1.10
2025-09-30	Clearing Service	Bonds	CNY										
2025-09-30	Clearing Service	Commodities	CNY										
2025-09-30	Clearing Service	Interest Rate Swaps	CNY										
2025-09-30	Clearing Service	Standard Bond Forwards	CNY										
2025-09-30	Clearing Service	RMB FX Transactions	USD										
2025-09-30	Clearing Service	G10 Transactions	USD										
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY										
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY										
2025-09-30	Default Fund	Bonds	CNY				82,920,000.00	82,920,000.00	0.00	0.00	82,920,000.00		0.00
2025-09-30	Default Fund	Commodities	CNY				6,300,000.00	6,300,000.00	0.00	0.00	6,300,000.00		0.00
2025-09-30	Default Fund	Interest Rate Swaps	CNY				2,551,030,000.00	2,551,030,000.00	0.00	0.00	2,551,030,000.00		0.00
2025-09-30	Default Fund	Standard Bond Forwards	CNY				6,000,000.00	6,000,000.00	0.00	0.00	6,000,000.00		0.00
2025-09-30	Default Fund	RMB FX Transactions	CNY				31,554,000,000.00	31,554,000,000.00	0.00	0.00	31,554,000,000.00		0.00
2025-09-30	Default Fund	G10 Transactions	CNY				4,766,960,000.00	4,766,960,000.00	0.00	0.00	4,766,960,000.00		0.00
2025-09-30	Default Fund	RMB FX Transactions	USD										
2025-09-30	Default Fund	G10 Transactions	USD										
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY				0	0	0	0	0		0.00
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY				2520000	2520000	0	0	2520000		0.00
2025-09-30	CCP	Shanghai Clearing House	CNY	200,000,000.00	0.00	1,800,000,000.00						While dealing with an event of default by clearing members, SHCH will not make changes to the non-defaulting clearing members' required contribution amount or contribution rate to the default fund. The amount and rate will be determined according to the standards set one business day before the initial participant default. Within any 90 or fewer calendar days, the ceiling of additional default fund contribution requirement will be the contribution set according to the standards mentioned above.	
2025-09-30	CCP	Shanghai Clearing House	USD										

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	4.2.1	4.4.1	4.4.2	4.4.4	4.4.8	5.1.1	5.2.1	5.3.1	5.3.2	5.3.3	5.3.4	6.3.1	6.4.1	6.4.2	6.4.3	6.4.4	6.4.5	6.4.6
2025-09-30	Clearing Service	Bonds	CNY												N/A	VAR/HS	2021/10/8	VAR/HS	2021/10/8	99.50%	N/A
2025-09-30	Clearing Service	Commodities	CNY												N/A	ES/HS	2020/7/13	ES/HS	2020/7/13	99.00%	N/A
2025-09-30	Clearing Service	Interest Rate Swaps	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2025-09-30	Clearing Service	Standard Bond Forwards	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2025-09-30	Clearing Service	RMB FX Transactions	USD												N/A	ES/HS	N/A	ES/HS	N/A	99.00%	N/A
2025-09-30	Clearing Service	G10 Transactions	USD												N/A	ES/FHS	N/A	ES/FHS	N/A	99.50%	N/A
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY												N/A	VAR/HS	N/A	VAR/HS	N/A	99.50%	N/A
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY												N/A	VAR/HS	2024/4/9	VAR/HS	2024/4/9	99.50%	N/A
2025-09-30	Default Fund	Bonds	CNY	0.00	Cover 2	3	0	0													
2025-09-30	Default Fund	Commodities	CNY	0.00	Cover 2	2	0	0													
2025-09-30	Default Fund	Interest Rate Swaps	CNY	8974820.41	Cover 2	10	0	0													
2025-09-30	Default Fund	Standard Bond Forwards	CNY	1402.60	Cover 2	2	0	0													
2025-09-30	Default Fund	RMB FX Transactions	CNY	134117108.43	Cover 2	5	0	0													
2025-09-30	Default Fund	G10 Transactions	CNY	2670439.45	Cover 2	5	0	0													
2025-09-30	Default Fund	RMB FX Transactions	USD																		
2025-09-30	Default Fund	G10 Transactions	USD																		
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY	13432.00	Cover 2	2	0	0													
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY	0.00	Cover 2	3	0	0													
2025-09-30	CCP	Shanghai Clearing House	CNY						<a href="https://www.shclearing.com.cn/">https://www.shclearing.com.cn/</a>	Cash	99.50%	10 days	500	0							
2025-09-30	CCP	Shanghai Clearing House	USD																		

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	6.4.7	6.4.8	6.4.9	6.4.10	6.4.11	6.4.12	6.4.13	6.4.14	6.4.15	6.5.1.1	6.5.1.2	6.5.1.3	6.5.2	6.5.3	6.5.4	6.5.5
2025-09-30	Clearing Service	Bonds	CNY	500days	2021/10/8	N/A	N/A	3days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	24000	100.00%	0.00	0.00
2025-09-30	Clearing Service	Commodities	CNY	250days/ Full historical period	2020/7/13	N/A	N/A	2days	N/A	The calculation logic of combined margin is as follows: <a href="https://www.shclearing.com.cn/ffa/scgg/202007/t20200710_709841.html">https://www.shclearing.com.cn/ffa/scgg/202007/t20200710_709841.html</a>	Twice every week	<a href="https://www.shclearing.com.cn/cis/bzjyq/">https://www.shclearing.com.cn/cis/bzjyq/</a>	1	One time per day	Day End	80	98.75%	43,270.00	43,270.00
2025-09-30	Clearing Service	Interest Rate Swaps	CNY	250days	N/A	N/A	N/A	10days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	50250	100.00%	0.00	0.00
2025-09-30	Clearing Service	Standard Bond Forwards	CNY	250days	N/A	N/A	N/A	3days	N/A	N/A	Quarterly	<a href="https://www.shclearing.com.cn/cnvw/Fxgl/">https://www.shclearing.com.cn/cnvw/Fxgl/</a>	0	One time per day	Day End	5796	100.00%	0.00	0.00
2025-09-30	Clearing Service	RMB FX Transactions	USD	500days	N/A	N/A	N/A	5days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	23500	100.00%	0.00	0.00
2025-09-30	Clearing Service	G10 Transactions	USD	2500days	N/A	N/A	N/A	5days	N/A	N/A	Annual	2025/9/22	1	One time per day	Day End	10250	99.96%	12676405.73	6249796.16
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY	250days	N/A	N/A	N/A	2days	N/A	N/A	Quarterly	<a href="http://www.shclearing.com/cnvw/Fxgl/">http://www.shclearing.com/cnvw/Fxgl/</a>	0	One time per day	Day End	3943	100.00%	0.00	0.00
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY	500days	2024/4/9	N/A	N/A	3days	N/A	N/A	Annual	2025/9/22	0	One time per day	Day End	14000	100.00%	0	0
2025-09-30	Default Fund	Bonds	CNY																
2025-09-30	Default Fund	Commodities	CNY																
2025-09-30	Default Fund	Interest Rate Swaps	CNY																
2025-09-30	Default Fund	Standard Bond Forwards	CNY																
2025-09-30	Default Fund	RMB FX Transactions	CNY																
2025-09-30	Default Fund	G10 Transactions	CNY																
2025-09-30	Default Fund	RMB FX Transactions	USD																
2025-09-30	Default Fund	G10 Transactions	USD																
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																
2025-09-30	CCP	Shanghai Clearing House	CNY																
2025-09-30	CCP	Shanghai Clearing House	USD																

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	6.6.1	6.7.1	6.8.1	7.1.1	7.1.10	7.1.11	7.2.1	7.3.2	12.1.1	12.1.2	12.1.3	12.2.1	12.2.2	12.2.3	13.1.1
2025-09-30	Clearing Service	Bonds	CNY															
2025-09-30	Clearing Service	Commodities	CNY															
2025-09-30	Clearing Service	Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Standard Bond Forwards	CNY															
2025-09-30	Clearing Service	RMB FX Transactions	USD															
2025-09-30	Clearing Service	G10 Transactions	USD															
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY															
2025-09-30	Default Fund	Bonds	CNY			6,426,000.00						11.71%	0.00%	0.00%	0.71%	0.00%	0.00%	N/A
2025-09-30	Default Fund	Commodities	CNY			0.00						0.00%	0.00%	0.01%	0.00%	0.00%	0.02%	N/A
2025-09-30	Default Fund	Interest Rate Swaps	CNY			182,613,059.12						0.00%	0.00%	16.74%	0.00%	0.00%	10.32%	N/A
2025-09-30	Default Fund	Standard Bond Forwards	CNY			123,821,186.89						0.00%	0.00%	1.42%	0.00%	0.00%	0.37%	N/A
2025-09-30	Default Fund	RMB FX Transactions	CNY									0.00%	0.00%	62.83%	0.00%	0.00%	83.82%	N/A
2025-09-30	Default Fund	G10 Transactions	CNY									0.00%	0.00%	0.20%	0.00%	0.00%	4.18%	N/A
2025-09-30	Default Fund	RMB FX Transactions	USD			605,400,236.00												
2025-09-30	Default Fund	G10 Transactions	USD			218,269,823.00												
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY			558,802,000.00						0.00%	0.00%	5.59%	0.00%	0.00%	0.48%	N/A
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY			1,600,000.00						1.49%	0.00%	0.00%	0.10%	0.00%	0.00%	N/A
2025-09-30	CCP	Shanghai Clearing House	CNY	1,860,467,724.33	6,719,423,522.02		cover1	SHCH is researching the feasibility of obtaining liquidity from central bank.	The priority for allocating payment is based on the principle of "minimal number of affected participants", Rank the daily amount of receivables for all the participants concerned from the largest to the smallest.	0.00	0.00							
2025-09-30	CCP	Shanghai Clearing House	USD															

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	13.1.2	13.1.3.1	13.1.3.2	13.1.4	14.1.1	14.1.2	14.1.3	14.1.4	15.1.1	15.1.2	15.2.1	15.2.2	15.2.3	15.2.4	15.2.5
2025-09-30	Clearing Service	Bonds	CNY															
2025-09-30	Clearing Service	Commodities	CNY															
2025-09-30	Clearing Service	Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Standard Bond Forwards	CNY															
2025-09-30	Clearing Service	RMB FX Transactions	USD															
2025-09-30	Clearing Service	G10 Transactions	USD															
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY															
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY															
2025-09-30	Default Fund	Bonds	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	Commodities	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	Interest Rate Swaps	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	Standard Bond Forwards	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	RMB FX Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	G10 Transactions	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Default Fund	RMB FX Transactions	USD															
2025-09-30	Default Fund	G10 Transactions	USD															
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY	N/A	N/A	N/A	N/A	100.00%	0.00%	0.00%	0.00%							
2025-09-30	CCP	Shanghai Clearing House	CNY									21852406076.94	1009501957.59	6705787217.34	2027632634.81	3254919185.85	252015136421.38	230162730344.44
2025-09-30	CCP	Shanghai Clearing House	USD															

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	15.2.6	15.2.7	15.3.1	15.3.2	16.1.1	16.1.2	16.2.1	16.2.2	16.2.3	16.2.4	16.2.5	16.2.6	16.2.7	16.2.9	16.2.10	16.2.11	16.2.12	16.2.13
2025-09-30	Clearing Service	Bonds	CNY																		
2025-09-30	Clearing Service	Commodities	CNY																		
2025-09-30	Clearing Service	Interest Rate Swaps	CNY																		
2025-09-30	Clearing Service	Standard Bond Forwards	CNY																		
2025-09-30	Clearing Service	RMB FX Transactions	USD																		
2025-09-30	Clearing Service	G10 Transactions	USD																		
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																		
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																		
2025-09-30	Default Fund	Bonds	CNY																		
2025-09-30	Default Fund	Commodities	CNY																		
2025-09-30	Default Fund	Interest Rate Swaps	CNY																		
2025-09-30	Default Fund	Standard Bond Forwards	CNY																		
2025-09-30	Default Fund	RMB FX Transactions	CNY																		
2025-09-30	Default Fund	G10 Transactions	CNY																		
2025-09-30	Default Fund	RMB FX Transactions	USD																		
2025-09-30	Default Fund	G10 Transactions	USD																		
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																		
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																		
2025-09-30	CCP	Shanghai Clearing House	CNY	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.	N/A	N/A	N/A	191,438,907,543.36	38,969,730,000.00	100.00%	0.00%	0.00%	0.00%	100.00%	0.00%	0.00%	306.22	0.00%	0.00%	0.00%	0.00%
2025-09-30	CCP	Shanghai Clearing House	USD					5,741,596,599.80													

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	16.2.14	16.2.16	16.2.17	16.2.18	16.2.19	16.2.20	16.3.1	16.3.2
2025-09-30	Clearing Service	Bonds	CNY								
2025-09-30	Clearing Service	Commodities	CNY								
2025-09-30	Clearing Service	Interest Rate Swaps	CNY								
2025-09-30	Clearing Service	Standard Bond Forwards	CNY								
2025-09-30	Clearing Service	RMB FX Transactions	USD								
2025-09-30	Clearing Service	G10 Transactions	USD								
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY								
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY								
2025-09-30	Default Fund	Bonds	CNY								
2025-09-30	Default Fund	Commodities	CNY								
2025-09-30	Default Fund	Interest Rate Swaps	CNY								
2025-09-30	Default Fund	Standard Bond Forwards	CNY								
2025-09-30	Default Fund	RMB FX Transactions	CNY								
2025-09-30	Default Fund	G10 Transactions	CNY								
2025-09-30	Default Fund	RMB FX Transactions	USD								
2025-09-30	Default Fund	G10 Transactions	USD								
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY								
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY								
2025-09-30	CCP	Shanghai Clearing House	CNY	0.00%	N/A	N/A	N/A	N/A	0.00%	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	USD								

ReportDate	ReportLevel	ReportLevelIdentifier	Currency	17.1.1	17.2.1	17.4.1	18.1.1.1	18.1.1.2	18.1.1.3	18.1.2.1	18.1.2.2	18.1.2.3	18.1.2.4	18.1.3.1	18.1.3.2	18.4.1	18.4.2	18.4.3	19.1.1	19.1.2	19.1.3.1	19.1.3.2	19.1.4.1	19.1.4.2
2025-09-30	Clearing Service	Bonds	CNY																					
2025-09-30	Clearing Service	Commodities	CNY																					
2025-09-30	Clearing Service	Interest Rate Swaps	CNY																					
2025-09-30	Clearing Service	Standard Bond Forwards	CNY																					
2025-09-30	Clearing Service	RMB FX Transactions	USD																					
2025-09-30	Clearing Service	G10 Transactions	USD																					
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY																					
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY																					
2025-09-30	Default Fund	Bonds	CNY													N/A	35.19%	51.68%			100.00%	100.00%	100.00%	100.00%
2025-09-30	Default Fund	Commodities	CNY													47.62%	N/A	N/A			100.00%	100.00%	N/A	N/A
2025-09-30	Default Fund	Interest Rate Swaps	CNY													N/A	68.87%	82.11%			100.00%	87.16%	100.00%	100.00%
2025-09-30	Default Fund	Standard Bond Forwards	CNY													N/A	50.50%	77.17%			100.00%	100.00%	100.00%	100.00%
2025-09-30	Default Fund	RMB FX Transactions	CNY													N/A	68.04%	85.38%			100.00%	100.00%	100.00%	100.00%
2025-09-30	Default Fund	G10 Transactions	CNY													88.47%	N/A	N/A			100.00%	100.00%	N/A	N/A
2025-09-30	Default Fund	RMB FX Transactions	USD																					
2025-09-30	Default Fund	G10 Transactions	USD																					
2025-09-30	Clearing Service	Standard Interest Rate Swaps	CNY													N/A	N/A	N/A			100.00%	100.00%	100.00%	100.00%
2025-09-30	Clearing Service	Qualified General Collateral Repo Transaction	CNY													N/A	93.65%	100.00%			100.00%	100.00%	100.00%	100.00%
2025-09-30	CCP	Shanghai Clearing House	CNY	99.9% over a twelve-month period	100.00%	Within 2 hour(s)	13	92	0	0	0	77	28	103	2				933	13				
2025-09-30	CCP	Shanghai Clearing House	USD																					

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.3.1	4.3.2	4.3.3	4.3.4	4.3.5	4.3.6
2025-09-30	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	40,969,730,000.00	0.00	0.00
2025-09-30	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	40,969,730,000.00	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.3.7	4.3.8	4.3.9	4.3.10	4.3.11	4.3.12	4.3.13	4.3.14	4.3.15
2025-09-30	CCP	Shanghai Clearing House	PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,969,730,000.00
2025-09-30	CCP	Shanghai Clearing House	PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,969,730,000.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	4.4.3	4.4.6	4.4.7	4.4.10
2025-09-30	Default Fund	Bonds	PeakDayAmountInPast12Months	CNY	59,978,387.95	0.00	73,737,463.83	0.00
2025-09-30	Default Fund	Commodities	PeakDayAmountInPast12Months	CNY	492,047.41	0.00	492,047.41	0.00
2025-09-30	Default Fund	Interest Rate Swaps	PeakDayAmountInPast12Months	CNY	2,950,424,035.44	0.00	3,662,869,218.40	0.00
2025-09-30	Default Fund	Standard Bond Forwards	PeakDayAmountInPast12Months	CNY	15,327,050.43	0.00	17,791,463.08	0.00
2025-09-30	Default Fund	RMB FX Transactions	PeakDayAmountInPast12Months	USD	3,741,694,570.75	0.00	4,136,317,967.27	0.00
2025-09-30	Default Fund	G10 Transactions	PeakDayAmountInPast12Months	USD	493,256,318.09	0.00	565,961,564.29	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	PeakDayAmountInPast12Months	CNY	5,180,425.21	0.00	5,180,425.21	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	PeakDayAmountInPast12Months	CNY	2,632,226.34	0.00	3,268,771.37	0.00
2025-09-30	Default Fund	Bonds	MeanAverageOverPrevious12Months	CNY	8,890,285.90	0.00	11,261,403.43	0.00
2025-09-30	Default Fund	Commodities	MeanAverageOverPrevious12Months	CNY	2,104.76	0.00	2,104.76	0.00
2025-09-30	Default Fund	Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	2,038,840,927.31	0.00	2,445,882,242.54	0.00
2025-09-30	Default Fund	Standard Bond Forwards	MeanAverageOverPrevious12Months	CNY	3,585,227.15	0.00	4,543,478.89	0.00
2025-09-30	Default Fund	RMB FX Transactions	MeanAverageOverPrevious12Months	USD	2,973,494,568.61	0.00	3,285,748,369.09	0.00
2025-09-30	Default Fund	G10 Transactions	MeanAverageOverPrevious12Months	USD	305,658,095.61	0.00	387,769,241.42	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	MeanAverageOverPrevious12Months	CNY	256,998.43	0.00	271,439.13	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	MeanAverageOverPrevious12Months	CNY	126,335.54	0.00	129,920.02	0.00

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

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

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	6.2.1	6.2.2	6.2.3	6.2.4	6.2.5	6.2.6	6.2.7
2025-09-30	Default Fund	Bonds	ClientIM PostHaircut	CNY	0.00	0.00	0.00	5,362,793.97	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	ClientIM PreHaircut	CNY	0.00	0.00	0.00	5,362,793.97	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	HouseIM PostHaircut	CNY	0.00	0.00	0.00	1,110,072,540.25	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	HouseIM PreHaircut	CNY	0.00	0.00	0.00	1,110,072,540.25	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	TotalIM PostHaircut	CNY	0.00	0.00	0.00	1,115,435,334.22	0.00	0.00	0.00
2025-09-30	Default Fund	Bonds	TotalIM PreHaircut	CNY	0.00	0.00	0.00	1,115,435,334.22	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	ClientIM PostHaircut	CNY	0.00	0.00	0.00	47,605,739.60	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	ClientIM PreHaircut	CNY	0.00	0.00	0.00	47,605,739.60	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	HouseIM PostHaircut	CNY	0.00	0.00	0.00	13,710,799.84	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	HouseIM PreHaircut	CNY	0.00	0.00	0.00	13,710,799.84	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	TotalIM PostHaircut	CNY	0.00	0.00	0.00	61,316,539.44	0.00	0.00	0.00
2025-09-30	Default Fund	Commodities	TotalIM PreHaircut	CNY	0.00	0.00	0.00	61,316,539.44	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM PostHaircut	CNY	0.00	0.00	0.00	7,337,900,859.41	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM PreHaircut	CNY	0.00	0.00	0.00	7,337,900,859.41	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM PostHaircut	CNY	0.00	0.00	0.00	20,836,061,392.14	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM PreHaircut	CNY	0.00	0.00	0.00	20,836,061,392.14	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM PostHaircut	CNY	0.00	0.00	0.00	28,173,962,251.55	0.00	0.00	0.00
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM PreHaircut	CNY	0.00	0.00	0.00	28,173,962,251.55	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM PostHaircut	CNY	0.00	0.00	0.00	127,494,986.82	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM PreHaircut	CNY	0.00	0.00	0.00	127,494,986.82	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM PostHaircut	CNY	0.00	0.00	0.00	1,257,118,541.19	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM PreHaircut	CNY	0.00	0.00	0.00	1,257,118,541.19	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM PostHaircut	CNY	0.00	0.00	0.00	1,384,613,528.01	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM PreHaircut	CNY	0.00	0.00	0.00	1,384,613,528.01	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PostHaircut	USD	0.00	0.00	0.00	40,050,000.00	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PreHaircut	USD	0.00	0.00	0.00	40,050,000.00	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PostHaircut	USD	0.00	0.00	0.00	5,701,546,599.80	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PreHaircut	USD	0.00	0.00	0.00	5,701,546,599.80	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PostHaircut	USD	0.00	0.00	0.00	5,741,596,599.80	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PreHaircut	USD	0.00	0.00	0.00	5,741,596,599.80	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PostHaircut	CNY	0.00	0.00	0.00	4,055,632,307.94	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PreHaircut	CNY	0.00	0.00	0.00	4,055,632,307.94	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PostHaircut	CNY	0.00	0.00	0.00	155,200,771,324.41	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PreHaircut	CNY	0.00	0.00	0.00	155,200,771,324.41	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PostHaircut	CNY	0.00	0.00	0.00	159,256,403,632.35	0.00	0.00	0.00
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PreHaircut	CNY	0.00	0.00	0.00	159,256,403,632.35	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM PostHaircut	CNY	0.00	0.00	0.00	36775189.35	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM PreHaircut	CNY	0.00	0.00	0.00	36775189.35	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM PostHaircut	CNY	0.00	0.00	0.00	1273010936.07	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM PreHaircut	CNY	0.00	0.00	0.00	1273010936.07	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM PostHaircut	CNY	0.00	0.00	0.00	1309786125.42	0.00	0.00	0.00
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM PreHaircut	CNY	0.00	0.00	0.00	1309786125.42	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM PostHaircut	CNY	0.00	0.00	0.00	660544.77	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM PreHaircut	CNY	0.00	0.00	0.00	660544.77	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM PostHaircut	CNY	0.00	0.00	0.00	136729587.60	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM PreHaircut	CNY	0.00	0.00	0.00	136729587.60	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM PostHaircut	CNY	0.00	0.00	0.00	137390132.37	0.00	0.00	0.00
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM PreHaircut	CNY	0.00	0.00	0.00	137390132.37	0.00	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	6.2.8	6.2.9	6.2.10	6.2.11	6.2.12	6.2.13	6.2.14	6.2.15
2025-09-30	Default Fund	Bonds	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,362,793.97
2025-09-30	Default Fund	Bonds	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,362,793.97
2025-09-30	Default Fund	Bonds	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,110,072,540.25
2025-09-30	Default Fund	Bonds	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,110,072,540.25
2025-09-30	Default Fund	Bonds	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,115,435,334.22
2025-09-30	Default Fund	Bonds	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,115,435,334.22
2025-09-30	Default Fund	Commodities	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,605,739.60
2025-09-30	Default Fund	Commodities	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,605,739.60
2025-09-30	Default Fund	Commodities	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,710,799.84
2025-09-30	Default Fund	Commodities	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,710,799.84
2025-09-30	Default Fund	Commodities	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,316,539.44
2025-09-30	Default Fund	Commodities	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,316,539.44
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM PostHaircut	CNY	0.00	60,300,000.00	0.00	0.00	0.00	0.00	0.00	7,398,200,859.41
2025-09-30	Default Fund	Interest Rate Swaps	ClientIM PreHaircut	CNY	0.00	60,300,000.00	0.00	0.00	0.00	0.00	0.00	7,398,200,859.41
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM PostHaircut	CNY	0.00	8,773,023,150.00	0.00	0.00	0.00	230,820,000.00	0.00	29,839,904,542.14
2025-09-30	Default Fund	Interest Rate Swaps	HouseIM PreHaircut	CNY	0.00	9,276,218,400.00	0.00	0.00	0.00	461,816,831.57	0.00	30,574,096,623.71
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM PostHaircut	CNY	0.00	8,833,323,150.00	0.00	0.00	0.00	230,820,000.00	0.00	37,238,105,401.55
2025-09-30	Default Fund	Interest Rate Swaps	TotalIM PreHaircut	CNY	0.00	9,336,518,400.00	0.00	0.00	0.00	461,816,831.57	0.00	37,972,297,483.12
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,494,986.82
2025-09-30	Default Fund	Standard Bond Forwards	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,494,986.82
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,257,118,541.19
2025-09-30	Default Fund	Standard Bond Forwards	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,257,118,541.19
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,384,613,528.01
2025-09-30	Default Fund	Standard Bond Forwards	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,384,613,528.01
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,050,000.00
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,050,000.00
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,701,546,599.80
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,701,546,599.80
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PostHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,741,596,599.80
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PreHaircut	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,741,596,599.80
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,055,632,307.94
2025-09-30	Default Fund	RMB FX Transactions*G10	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,055,632,307.94
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	155,200,771,324.41
2025-09-30	Default Fund	RMB FX Transactions*G10	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	155,200,771,324.41
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,256,403,632.35
2025-09-30	Default Fund	RMB FX Transactions*G10	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,256,403,632.35
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,775,189.35
2025-09-30	Default Fund	Standard Interest Rate Swaps	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,775,189.35
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,273,010,936.07
2025-09-30	Default Fund	Standard Interest Rate Swaps	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,273,010,936.07
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,309,786,125.42
2025-09-30	Default Fund	Standard Interest Rate Swaps	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,309,786,125.42
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	660,544.77
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	ClientIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	660,544.77
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	136,729,587.60
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	HouseIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	136,729,587.60
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM PostHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,390,132.37
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	TotalIM PreHaircut	CNY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,390,132.37

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	7.1.2	7.1.3	7.1.4	7.1.5	7.1.6	7.1.7	7.1.8	7.1.9
2025-09-30	CCP	Shanghai Clearing House	SizeAndCompositionOf QualifyingLiquidReso urces	CNY	0.00	0.00	0.00	0.00	0.00	84,500,000,000.00	0.00	0.00
2025-09-30	CCP	Shanghai Clearing House	SizeAndCompositionOf QualifyingLiquidReso urces	USD	0.00	0.00	0.00	0.00	0.00	3,500,000,000.00	0.00	0.00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	7.3.1	7.3.4	7.3.5
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment_Total	CNY	182,484,416,587.85	113,785,024,743.17	
2025-09-30	CCP	Shanghai Clearing House	MultiDayPayment	CNY	216,278,525,322.96	130,258,737,246.04	
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	CNY			140,855,558,955.22
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	USD			6,949,544,399.30
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	GBP			303,970,000.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	JPY			101,491,788,500.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	EUR			576,673,000.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	AUD			238,500,000.00
2025-09-30	CCP	Shanghai Clearing House	SameDayPayment	HKD			5,256,867,220.00

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

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

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

ReportDate	ReportLevel	ReportLevelIdentifier	Description	Currency	16. 3. 3	16. 3. 4
2025-09-30	CCP	Shanghai Clearing House	ON 1D	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1D 1W	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1W 1M	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1M 1Y	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	1Y 2Y	CNY	N/A	N/A
2025-09-30	CCP	Shanghai Clearing House	2Y+	CNY	N/A	N/A

ReportDate	ReportLevel	ReportLevelIdentifier	Description	17.3.1
2025-09-30	CCP	Shanghai Clearing House	DurationofFailure	0:00:00

ReportDate	ReportLevel	ReportLevelIdentifier	Description	18.2.1	18.2.2	18.2.3	18.3.1	18.3.2	18.3.3
2025-09-30	Default Fund	Bonds	AverageInQuarter	N/A	N/A	N/A	N/A	35.83%	48.89%
2025-09-30	Default Fund	Commodities	AverageInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2025-09-30	Default Fund	Interest Rate Swaps	AverageInQuarter	N/A	39.01%	57.28%	N/A	61.86%	74.93%
2025-09-30	Default Fund	Standard Bond Forwards	AverageInQuarter	N/A	66.54%	91.11%	N/A	44.10%	66.07%
2025-09-30	Default Fund	RMB FX Transactions	AverageInQuarter	N/A	40.81%	65.79%	N/A	61.58%	76.97%
2025-09-30	Default Fund	G10 Transactions	AverageInQuarter	89.81%	N/A	N/A	65.96%	N/A	N/A
2025-09-30	Default Fund	Standard Interest Rate Swaps	AverageInQuarter	N/A	73.58%	98.40%	N/A	66.06%	85.55%
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	AverageInQuarter	N/A	N/A	N/A	N/A	43.87%	69.46%
2025-09-30	Default Fund	Bonds & Qualified General Collateral Repo Transaction	AverageInQuarter	N/A	46.58%	67.27%	N/A	N/A	N/A
2025-09-30	Default Fund	Bonds	PeakInQuarter	N/A	N/A	N/A	N/A	36.02%	49.15%
2025-09-30	Default Fund	Commodities	PeakInQuarter	100.00%	N/A	N/A	100.00%	N/A	N/A
2025-09-30	Default Fund	Interest Rate Swaps	PeakInQuarter	N/A	39.47%	57.58%	N/A	62.31%	75.32%
2025-09-30	Default Fund	Standard Bond Forwards	PeakInQuarter	N/A	84.15%	99.64%	N/A	47.01%	69.10%
2025-09-30	Default Fund	RMB FX Transactions	PeakInQuarter	N/A	41.52%	66.19%	N/A	64.68%	79.03%
2025-09-30	Default Fund	G10 Transactions	PeakInQuarter	94.64%	N/A	N/A	70.43%	N/A	N/A
2025-09-30	Default Fund	Standard Interest Rate Swaps	PeakInQuarter	N/A	83.33%	100.00%	N/A	79.55%	91.78%
2025-09-30	Default Fund	Qualified General Collateral Repo Transaction	PeakInQuarter	N/A	N/A	N/A	N/A	43.95%	69.59%

ReportDate	ReportLevel	ReportLevelIdentifier	CCP Link	Currency	20.1.1	20.2.1	20.4.1.1	20.4.1.2	20.4.1.3	20.4.2	20.4.3	20.5.1.1	20.5.1.2	20.6.1.1	20.6.1.2	20.7.1	20.7.2
2025-09-30	CCP	Shanghai Clearing House	N/A	CNY	--	--	--	--	--	--	--	--	--	--	--	--	--

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

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

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

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

Principle	Reference	Statement
<i>Principle Number</i>	<i>Reference Number</i>	<i>[Disclosure] &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 Transacitons, 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.