HKCC Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
4.1	4.1.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital Before; Reported as at quarter end	29/9/2017	HKD348,956,000.00	4.1 - HKCC retains a single Reserve Fund for its different products. 4.1.1 - The amount of own capital is equivalent to DFCCP (as defined in BCBS 282) as the CCP's prefunded own resources which are contributed to the default waterfall, where these are junior or pari passu to prefunded member contributions. The reported amount includes HKCC own capital and accumulated interest income earned on Reserve Fund Contributions. While interest income does not represent HKCC's prefunded own resources, interest income are junior to member contributions in the default waterfall, hence this amount is reported in this component. The value of "own capital" is consistent with that used in the calculation of KCCP reported in 4.2.1.	30/6/2017	HKD349,212,000.00	4.1 - HKCC retains a single Reserve Fund for its different products. 4.1.1 - The amount of own capital is equivalent to DFCCP (as defined in BCBS 282) as the CCP's prefunded own resources which are contributed to the default waterfall, where these are junior or pari passu to prefunded member contributions. The reported amount includes HKCC own capital and accumulated interest income earned on Reserve Fund Contributions. While interest income does not represent HKCC's prefunded own resources, interest income are junior to member contributions in the default waterfall, hence this amount is reported in this component. The value of "own capital" is consistent with that used in the calculation of KCCP reported in 4.2.1.
4.1	4.1.2	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital Alongside; Reported as at quarter end	29/9/2017	HKD0.00		30/6/2017	HKD0.00	
4.1	4.1.3	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital After; Reported as at quarter end	29/9/2017	HKD0.00		30/6/2017	HKD0.00	
4.1	4.1.4	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	29/9/2017	HKD1,633,621,974.00		30/6/2017	HKD1,706,598,725.00	
4.1	4.1.5	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted; Reported as at quarter end	29/9/2017	HKD1,633,621,974.00		30/6/2017	HKD1,706,598,725.00	
4.1	4.1.6	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Other; Reported as at quarter end	29/9/2017	HKD1,335,121,974.00	4.1.6 - Hong Kong Exchanges and Clearing Limited (HKEX) has committed HKD4 billion from its shareholders' funds as HKEX Risk Management Capital to use only for the strengthening the risk management framework of the three clearing houses as central counterparties. The HKSCC Margin Credit, HKSCC Dynamic Contribution Credit and the HKCC Contingent Advance Capital are supported by the HKD4 billion. The figure HKD1,335,121,974 represents the HKCC Contingent Advance Capital as at quarter end September 2017 which is supported by the HKEX Risk Management Capital.	30/6/2017	HKD1,409,598,725.00	4.1.6 - Hong Kong Exchanges and Clearing Limited (HKEX) has committed HKD4 billion from its shareholders' funds as HKEX Risk Management Capital to use only for the strengthening the risk management framework of the three clearing houses as central counterparties. The HKSCC Margin Credit, HKSCC Dynamic Contribution Credit and the HKCC Contingent Advance Capital are supported by the HKD4 billion. The figure HKD1,409,598,725 represents the HKCC Contingent Advance Capital as at quarter end June 2017 which is supported by the HKEX Risk Management Capital.
4.1	4.1.7	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	29/9/2017	N/A		30/6/2017	N/A	
4.1	4.1.8	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	29/9/2017	N/A	4.1.8 - HKCC Procedures stipulate "Notwithstanding the above or any other provisions of these HKCC Rules, the Clearing House may assess the adequacy of the Reserve Fund and recalculate the requirements for HKCC Participant Additional Deposits based on the abovementioned formula or on such other basis as the Clearing House may consider appropriate at its absolute discretion from time to time and following an event of default, the Clearing House may further at its absolute discretion determine the appropriate aggregate value of the Reserve Fund for the purpose of calculating any HKCC Participant Additional Deposits required taking into account the estimated loss arising from any actions taken by the Clearing House in respect of such event of default under Chapter 5 of the HKCC Rules, and in each of the aforementioned circumstances, HKCC Participants shall pay to the Clearing House such HKCC Participant Additional Deposits as may from time to time be demanded by the Clearing House." Reference: HKCC Procedures, Chapter 4, Section 4.1	30/6/2017	N/A	4.1.8 - HKCC Procedures stipulate "Notwithstanding the above or any other provisions of these HKCC Rules, the Clearing House may assess the adequacy of the Reserve Fund and recalculate the requirements for HKCC Participant Additional Deposits based on the abovementioned formula or on such other basis as the Clearing House may consider appropriate at its absolute discretion from time to time and following an event of default, the Clearing House may further at its absolute discretion determine the appropriate aggregate value of the Reserve Fund for the purpose of calculating any HKCC Participant Additional Deposits required taking into account the estimated loss arising from any actions taken by the Clearing House in respect of such event of default under Chapter 5 of the HKCC Rules, and in each of the aforementioned circumstances, HKCC Participants shall pay to the Clearing House such HKCC Participant Additional Deposits as may from time to time be demanded by the Clearing House." Reference: HKCC Procedures, Chapter 4, Section 4.1

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4.1	4.1.9	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	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; Reported as at quarter end	29/9/2017	N/A	4.1.9 - HKCC Rules stipulate that HKCC Clearing Participants are required to replenish the deficiency of their Reserve Fund contributions should the Reserve Fund be applied to cover default losses. There is no cap on an HKCC CP's liability in the absence of it serving a Resignation Notice. However, an HKCC CP can limit its liability to certain further replenishment requirement and HKCC Contingent Advance Capital (CAC) repayments by submitting a Resignation Notice to terminate its participantship in HKCC. The aggregate liability of a resigning HKCC CP to replenish a deficiency of Reserve Fund contributions and to make CAC repayment is limited to (a) the aggregate amount of the HKCC CP's RF contribution requirements and CAC repayment requirements on the day HKCC receives a Resignation Notice; and (b) two times the amount in (a) above. Reference: HKCC Rules, Chapter 7, Rule 707A	30/6/2017	N/A	4.1.9 - HKCC Rules stipulate that HKCC Clearing Participants are required to replenish the deficiency of their Reserve Fund contributions should the Reserve Fund be applied to cover default losses. There is no cap on an HKCC CP's liability in the absence of it serving a Resignation Notice. However, an HKCC CP can limit its liability to certain further replenishment requirement and HKCC Contingent Advance Capital (CAC) repayments by submitting a Resignation Notice to terminate its participantship in HKCC. The aggregate liability of a resigning HKCC CP to replenish a deficiency of Reserve Fund contributions and to make CAC repayment is limited to (a) the aggregate amount of the HKCC CP's RF contribution requirements and CAC repayment requirements on the day HKCC receives a Resignation Notice; and (b) two times the amount in (a) above. Reference: HKCC Rules, Chapter 7, Rule 707A
4.1	4.1.10	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Other; Reported as at quarter end	29/9/2017	N/A		30/6/2017	N/A	
4.2	4.2.1	Kccp	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	29/9/2017	HKD26,516,704.39	4.2 - KCCP is reported based on the definition of BCBS 282 which comes in effect in 2017.	30/6/2017	HKD27,863,089.01	4.2 - KCCP is reported based on the definition of BCBS 282 which comes in effect in 2017.
4.3	4.3.1	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The ultimate holding company, HKEX, has set aside HKD4 billion of shareholders' funds of the HKEX Group for the purpose of strengthening the risk management regime of HKFE Clearing Corporation Ltd (HKCC), The SEHK Options Clearing House Ltd (SEOCH) and Hong Kong Securities Clearing Co Ltd (HKSCC), and supporting their roles as central counterparties. Differences in the default fund resources set out in 4.1.1 to 4.1.6 and 4.3 represent differences in the accounting treatment of the default fund and the basis of the recalculation of the default fund, such as amounts payable to resigning HKCC Clearing Participants and realized investment gains.	30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The ultimate holding company, HKEX, has set aside HKD4 billion of shareholders' funds of the HKEX Group for the purpose of strengthening the risk management regime of HKFE Clearing Corporation Ltd (HKCC), The SEHK Options Clearing House Ltd (SEOCH) and Hong Kong Securities Clearing Co Ltd (HKSCC), and supporting their roles as central counterparties. Differences in the default fund resources set out in 4.1.1 to 4.1.6 and 4.3 represent differences in the accounting treatment of the default fund and the basis of the recalculation of the default fund, such as amounts payable to resigning HKCC Clearing Participants and realized investment gains.
4.3	4.3.2	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.4	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD1,982,000,000.00 PostHaircut : HKD1,982,000,000.00		30/6/2017	PreHaircut : HKD2,056,000,000.00 PostHaircut : HKD2,056,000,000.00	
4.3	4.3.5	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.6	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.7	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.8	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	

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4.3	4.3.9	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.10	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.11	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.12	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.13	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.14	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.15	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD1,982,000,000.00 PostHaircut : HKD1,982,000,000.00		30/6/2017	PreHaircut : HKD2,056,000,000.00 PostHaircut : HKD2,056,000,000.00	
4.4	4.4.1	Credit Risk Disclosures	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.	29/9/2017	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.	30/6/2017	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.
4.4	4.4.2	Credit Risk Disclosures	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 covered by the default fund.	29/9/2017	1		30/6/2017	1	
4.4	4.4.3	Credit Risk Disclosures	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 over the previous 12 months	29/9/2017	PeakDayAmountInPast12Months : 3,460,343,627 MeanAverageOverPrevious12Months : 1,253,008,279	4.4.3 - In consensus with the local regulator, HKCC is subject to a "Cover" requirement of the largest and 5th largest Clearing Participant, i.e. Cover 1+5. Estimated largest aggregate stress loss (in excess of initial margin) under Cover 1+5: - Peak day amount in the previous 12 months = HKD3,591,444,150 - Mean average over the previous 12 months = HKD1,921,237,083.87	30/6/2017	PeakDayAmountInPast12Months : 3,460,343,627 MeanAverageOverPrevious12Months : 1,176,255,238	4.4.3 - In consensus with the local regulator, HKCC is subject to a "Cover" requirement of the largest and 5th largest Clearing Participant, i.e. Cover 1+5. Estimated largest aggregate stress loss (in excess of initial margin) under Cover 1+5: - Peak day amount in the previous 12 months = HKD3,591,444,150 - Mean average over the previous 12 months = HKD1,731,349,516
4.4	4.4.4	Credit Risk Disclosures	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 initial margin).	29/9/2017	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	30/6/2017	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.5	Credit Risk Disclosures	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	29/9/2017	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	30/6/2017	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.6	Credit Risk Disclosures	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 average over the previous 12 months	29/9/2017	PeakDayAmountInPast12Months : HKD67,205.01 MeanAverageOverPrevious12Months : HKD419.29	4.4.6 - Actual largest aggregate credit exposure (in excess of collateral) under Cover 1+5 (including transactions cleared for indirect participants): - Peak day amount in the previous 12 months = HKD47,659 - Mean average over the previous 12 months = HKD340	30/6/2017	PeakDayAmountInPast12Months : HKD107,450.00 MeanAverageOverPrevious12Months : HKD1,394.92	4.4.6 - Actual largest aggregate credit exposure (in excess of collateral) under Cover 1+5 (including transactions cleared for indirect participants): - Peak day amount in the previous 12 months = HKD107,450 - Mean average over the previous 12 months = HKD1,315
4.4	4.4.7	Credit Risk Disclosures	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 over the previous 12 months	29/9/2017	PeakDayAmountInPast12Months : HKD3,981,077,954.00 MeanAverageOverPrevious12Months : HKD2,117,036,589.04		30/6/2017	PeakDayAmountInPast12Months : HKD3,981,077,954.00 MeanAverageOverPrevious12Months : HKD1,920,906,091.53	

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4.4	4.4.8	Credit Risk Disclosures	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	29/9/2017	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.	30/6/2017	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.
4.4	4.4.9	Credit Risk Disclosures	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	29/9/2017	AmountExceeded1 : HKD0.00		30/6/2017	AmountExceeded1 : HKD0.00	
4.4	4.4.10	Credit Risk Disclosures	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	29/9/2017	PeakDayAmountInPast12Months : HKD47,658.79 MeanAverageOverPrevious12Months : HKD339.83		30/6/2017	PeakDayAmountInPast12Months : HKD107,450.00 MeanAverageOverPrevious12Months : HKD1,315.14	
5.1	5.1.1	Assets eligible as initial margin, and the respective haircuts applied	Assets eligible as initial margin and the respective haircuts applied	29/9/2017	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/6/2017	http://www.hkex.com.hk/eng/prod/clr/dv_clrsett/colleralmange.htm	
5.2	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	29/9/2017	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/6/2017	http://www.hkex.com.hk/eng/prod/clr/dv_clrsett/colleralmange.htm	
5.3	5.3.1	Results of testing of haircuts	Confidence interval targeted through the calculation of haircuts	29/9/2017	99.00%		30/6/2017	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	29/9/2017	1 day		30/6/2017	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	29/9/2017	5 years		30/6/2017	5 years	
5.3	5.3.4	Results of testing of haircuts	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	29/9/2017	2	5.3.4 - Chinese Yuan Renminbi (CNY) experience 2 days in which the fall in value exceeded the haircut on an asset during the look-back period. The exceedance in CNY occurred during which China's central bank devalued the yuan in 2 consecutive days in August 2015. HKCC reacted by raising the haircut rates which rectified the exceedance. All other cash and non-cash collateral (such as USD, EUR, JPY, US Treasury Bills and Exchnage Funds Bills & Notes) did not experience any exceedances during the look-back period.	30/6/2017	2	5.3.4 - Chinese Yuan Renminbi (CNY) experience 2 days in which the fall in value exceeded the haircut on an asset during the look-back period. The exceedance in CNY occurred during which China's central bank devalued the yuan in 2 consecutive days in August 2015. HKCC reacted by raising the haircut rates which rectified the exceedance. All other cash and non-cash collateral (such as USD, EUR, JPY, US Treasury Bills and Exchnage Funds Bills & Notes) did not experience any exceedances during the look-back period.

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.1	6.1.1	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)	Total initial margin required split by house, client gross, client net and total(if not segregated);	29/9/2017	House_Net : HKD 143,361,450.63 Client_Gross : HKD 26,268,801,205.85 Client_Net : HKD 19,364,533,857.31 Total : HKD 45,776,696,513.79	6.1 - HKCC Clearing Participants may be registered under one of two Participantship categories: (i) General Clearing Participants, which are allowed to register and clear trades both on their own account and on behalf of Non-Clearing Participants; and (ii) Clearing Participants, which are only allowed to register and clear trades on their own behalf. The initial margin for the positions of HKCC Non-Clearing Participants, i.e. indirect participants, is calculated on a net basis. 6.1.1 - The calculation of concentration risk margin requirement for the client account of an HKCC Clearing Participant is calculated based on the aggregated exposure, net of collateral, of all client nature accounts. Due to the calculation method which determines concentration risk margin requirement for all client nature accounts on an aggregated basis for settlement, these figures are consolidated under "IM_Client (Net)" for reporting purpose.	30/6/2017	House_Net : HKD124,760,292.35 Client_Gross : HKD26,118,831,377.96 Client_Net : HKD18,944,633,666.89 Total : HKD45,188,225,337.20	6.1 - HKCC Clearing Participants may be registered under one of two Participantship categories: (i) General Clearing Participants, which are allowed to register and clear trades both on their own account and on behalf of Non-Clearing Participants; and (ii) Clearing Participants, which are only allowed to register and clear trades on their own behalf. The initial margin for the positions of HKCC Non-Clearing Participants, i.e. indirect participants, is calculated on a net basis. 6.1.1 - The calculation of concentration risk margin requirement for the client account of an HKCC Clearing Participant is calculated based on the aggregated exposure, net of collateral, of all client nature accounts. Due to the calculation method which determines concentration risk margin requirement for all client nature accounts on an aggregated basis for settlement, these figures are consolidated under "IM_Client (Net)" for reporting purpose.
6.2	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client;Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.5 to 6.2.15 - HKCC maintains cash collateral of its Clearing Participants in house and client accounts in Common Collateral Management System (CCMS). For purpose of holding cash collateral with the various custodians, HKCC holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since HKCC does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.	30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.5 to 6.2.15 - HKCC maintains cash collateral of its Clearing Participants in house and client accounts in Common Collateral Management System (CCMS). For purpose of holding cash collateral with the various custodians, HKCC holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since HKCC does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.
6.2	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD54,880,000,000.00 TotalIM_PostHaircut : HKD54,880,000,000.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD51,570,000,000.00 TotalIM_PostHaircut : HKD51,570,000,000.00	
6.2	6.2.5	For each clearing service, total initial margin held, split by house and client	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.7	For each clearing service, total initial margin held, split by house and client	Non-Cash Agency Bonds; Total split by House and Client;Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.8	For each clearing service, total initial margin held, split by house and client	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.9	For each clearing service, total initial margin held, split by house and client	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.10	For each clearing service, total initial margin held, split by house and client	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.2	6.2.11	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.12	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.13	For each clearing service, total initial margin held, split by house and client	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.14	For each clearing service, total initial margin held, split by house and client	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A	
6.3	6.3.1	Initial Margin rates on individual contracts, where the CCP sets such rates	Initial Margin rates on individual contracts where the CCP sets such rates	29/9/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_hkcc/fomargin.htm		30/6/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_hkcc/fomargin.htm	
6.4	6.4.1	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model	29/9/2017	VaR based on historical volatility		30/6/2017	VaR based on historical volatility	
6.4	6.4.2	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.3	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name	29/9/2017	SPAN		30/6/2017	SPAN	
6.4	6.4.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.5	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level	29/9/2017	99.87%	6.4.5 - HKCC determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.	30/6/2017	99.87%	6.4.5 - HKCC determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.
6.4	6.4.6	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.7	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period	29/9/2017	90 days		30/6/2017	90 days	
6.4	6.4.8	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.4	6.4.9	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments	29/9/2017	lambda = 0.96		30/6/2017	lambda = 0.96	
6.4	6.4.10	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.11	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close Out Period (days)	29/9/2017	1		30/6/2017	1	
6.4	6.4.12	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close out period change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.13	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Rates Link	29/9/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_hkcc/fomargin.htm		30/6/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_hkcc/fomargin.htm	
6.4	6.4.14	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review	29/9/2017	Daily		30/6/2017	Daily	
6.4	6.4.15	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.5	6.5.1.1	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account	29/9/2017	12		30/6/2017	10	
6.5	6.5.1.2	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	Frequency of daily back-testing result measurements.	29/9/2017	Dayend		30/6/2017	Dayend	
6.5	6.5.1.3	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	Time of daily back-testing result if measured once a day.	29/9/2017	End of Business		30/6/2017	End of Business	
6.5	6.5.2	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of observations	29/9/2017	101,025		30/6/2017	97,631	
6.5	6.5.3	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Achieved coverage level	29/9/2017	99.99%		30/6/2017	99.99%	
6.5	6.5.4	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size	29/9/2017	HKD147,800.00	6.5.4 - The calculation of uncovered exposure is based on breaches of margin coverage which does not include add-ons, such as concentration risk margin.	30/6/2017	HKD147,800.00	6.5.4 - The calculation of uncovered exposure is based on breaches of margin coverage which does not include add-ons, such as concentration risk margin.
6.5	6.5.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	29/9/2017	HKD22,558.42		30/6/2017	HKD31,099.60	
6.6	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business	Average Total Variation Margin Paid to the CCP by participants each business	29/9/2017	HKD270,060,219.97		30/6/2017	HKD230,418,211	
6.7	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	Maximum total variation margin paid to the CCP on any given business day over the period	29/9/2017	HKD1,208,713,236.77		30/6/2017	HKD842,864,708.73	
6.8	6.8.1	Maximum aggregate initial margin call on any given business day over the period	Maximum aggregate initial margin call on any given business day over the period	29/9/2017	HKD2,592,702,326.72		30/6/2017	HKD2,582,093,119.81	

HKCC Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	29/9/2017	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	30/6/2017	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.
7.1	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.2 to 7.1.4 - HKCC does not hold qualifying liquid resources in these composition types.	30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.2 to 7.1.4 - HKCC does not hold qualifying liquid resources in these composition types.
7.1	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.4	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : HKD2,000,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD1,130 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : HKD2,066,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD1,172 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.
7.1	7.1.6	Liquidity Risk	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	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.6 to 7.1.9 (except for 7.1.7) - HKCC does not hold qualifying liquid resources in these composition types. 7.1.7 - HKEX has arranged a total of HKD10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH and HKEX.	30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.6 to 7.1.9 (except for 7.1.7) - HKCC does not hold qualifying liquid resources in these composition types. 7.1.7 - HKEX has arranged a total of HKD10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH and HKEX.
7.1	7.1.7	Liquidity Risk	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 collateral/security)	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"	
7.1	7.1.8	Liquidity Risk	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 market conditions	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	29/9/2017	No		30/6/2017	No	
7.1	7.1.11	Liquidity Risk	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	29/9/2017	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.		30/6/2017	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
7.2	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	29/9/2017	HKD0.00	7.2.1 - HKCC does not maintain any supplementary liquidity risk resources above the qualifying liquid resources provided in 7.1.5.	30/6/2017	HKD0.00	7.2.1 - HKCC does not maintain any supplementary liquidity risk resources above the qualifying liquid resources provided in 7.1.5.
7.3	7.3.1	Liquidity Risk	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 looking measure reported quarterly	29/9/2017	SameDayPayment_Total : HKD4,186,527,943.23 MultiDayPayment_Total : HKD7,837,182,813.23	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH. 7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.	30/6/2017	SameDayPayment_Total : HKD4,636,461,812.37 MultiDayPayment_Total : HKD7,874,074,301.15	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH. 7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.
7.3	7.3.2	Liquidity Risk	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.; No. of days in quarter	29/9/2017	0		30/6/2017	0	
7.3	7.3.3	Liquidity Risk	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 excess on each day	29/9/2017	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	30/6/2017	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.3	7.3.4	Liquidity Risk	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	29/9/2017	SameDayPayment_Total : HKD5,525,296,700.61 MultiDayPayment_Total : HKD9,329,557,037.51		30/6/2017	SameDayPayment_Total : HKD5,525,296,700.61 MultiDayPayment_Total : HKD9,329,557,037.51	7.3.4 - Revised MultiDayPayment_Total for 2016-12-31 and 2017-03-31, detail please refer to DataFile 7_3
7.3	7.3.5	Liquidity Risk	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 looking measure reported quarterly	29/9/2017	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn down in HKD, CNY and USD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.	30/6/2017	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn down in HKD, CNY and USD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.
7.3	7.3.6	Liquidity Risk	Number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much	29/9/2017	NumberOfDays_HKD : N/A		30/6/2017	NumberOfDays_HKD : N/A	
7.3	7.3.7	Liquidity Risk	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	29/9/2017	AmountExceeded1 : N/A		30/6/2017	AmountExceeded1 : N/A	
12.1	12.1.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a DvP settlement mechanism	29/9/2017	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or PvP settlement mechanism is not applicable to HKCC.	30/6/2017	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or PvP settlement mechanism is not applicable to HKCC.
12.1	12.1.2	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a DvD settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.1	12.1.3	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a PvP settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.2	12.2.1	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a DvP settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.2	12.2.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a DvD settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.2	12.2.3	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a PvP settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.1	Quantitative information related to defaults	Quantitative information related to defaults; Amount of loss versus amount of initial margin	29/9/2017	N/A	13.1 - No Clearing Participant default occurred in Q1-Q3 of 2017. References to default cases occurring before 2017 can be found in the HKEX Annual Report.	30/6/2017	N/A	13.1 - No Clearing Participant default occurred in first half of 2017. References to default cases occurring before 2017 can be found in the HKEX Annual Report.
13.1	13.1.2	Quantitative information related to defaults	Quantitative information related to defaults; Amount of other financial resources used to cover losses	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.3.1	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.3.2	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.4	Quantitative information related to defaults	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	29/9/2017	N/A		30/6/2017	N/A	
14.1	14.1.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in individually segregated accounts	29/9/2017	65.14%	14.1.1 & 14.1.2 - The shares are calculated based on the total market notional values (which also includes the notional values of non-client accounts).	30/6/2017	61.73%	14.1.1 & 14.1.2 - The shares are calculated based on the total market notional values (which also includes the notional values of non-client accounts).
14.1	14.1.2	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	29/9/2017	34.40%		30/6/2017	37.91%	
14.1	14.1.3	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	29/9/2017	N/A	14.1.3 & 14.1.4 - The account structure of HKCC does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.	30/6/2017	N/A	14.1.3 & 14.1.4 - The account structure of HKCC does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
14.1	14.1.4	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in comingled house and client accounts	29/9/2017	N/A		30/6/2017	N/A	
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	31/12/2016	HKD220,000,000.00		31/12/2016	HKD220,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	31/12/2016	HKD78,000,000.00		31/12/2016	HKD78,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	31/12/2016	HKD675,000,000.00		31/12/2016	HKD675,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	31/12/2016	HKD145,000,000.00		31/12/2016	HKD145,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	31/12/2016	HKD498,000,000.00		31/12/2016	HKD498,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	31/12/2016	HKD48,580,000,000.00		31/12/2016	HKD48,580,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	31/12/2016	HKD47,975,000,000.00		31/12/2016	HKD47,975,000,000.00	
15.2	15.2.6	General business risk; Financial Disclosures	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	31/12/2016	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		31/12/2016	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.	
15.2	15.2.7	General business risk; Financial Disclosures	Additional items as necessary	31/12/2016	Nil		31/12/2016	Nil	
15.3	15.3.1	General business risk; Income breakdown	Percentage of total income that comes from fees related to provision of clearing services	31/12/2016	37.78%		31/12/2016	37.78%	
15.3	15.3.2	General business risk; Income breakdown	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	31/12/2016	59.11%		31/12/2016	59.11%	
16.1	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin	29/9/2017	HKD54,880,000,000.00		30/6/2017	HKD51,570,000,000.00	
16.1	16.1.2	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as default fund contribution	29/9/2017	HKD1,655,000,000.00		30/6/2017	HKD1,720,000,000.00	
16.2	16.2.1	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo)	29/9/2017	100.00%		30/6/2017	100.00%	
16.2	16.2.2	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited	29/9/2017	N/A	16.2.2 & 16.2.3 - The role of the central bank in Hong Kong, Hong Kong Monetary Authority (HKMA), does not include taking cash deposits from retail customers.	30/6/2017	N/A	16.2.2 & 16.2.3 - The role of the central bank in Hong Kong, Hong Kong Monetary Authority (HKMA), does not include taking cash deposits from retail customers.
16.2	16.2.3	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	29/9/2017	N/A		30/6/2017	N/A	
16.2	16.2.4	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.5	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	29/9/2017	100.00%		30/6/2017	100.00%	
16.2	16.2.6	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.7	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.8	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	29/9/2017	Percentage_HKD : 90.53% Percentage_USD : 0.63% Percentage_JPY : 0.02% Percentage_EUR : 7.64% Percentage_CNY : 1.18%		30/6/2017	Percentage_HKD : 90.66% Percentage_USD : 0.87% Percentage_JPY : 0.02% Percentage_EUR : 6.96% Percentage_CNY : 1.49%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
16.2	16.2.9	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds	29/9/2017	0.19 year		30/6/2017	0.23 year	
16.2	16.2.10	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Domestic sovereign government bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.11	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other sovereign government bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.12	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Agency Bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.13	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; State/municipal bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.14	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other instruments	29/9/2017	0.00%	16.2.14 - The percentage is invested in corporate bonds.	30/6/2017	0.00%	16.2.14 - The percentage is invested in corporate bonds.
16.2	16.2.15	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	29/9/2017	Percentage_HKD : 0.00% Percentage_USD : 0.00% Percentage_JPY : 0.00% Percentage_EUR : 0.00% Percentage_CNY : 0.00%		30/6/2017	Percentage_HKD : 0.00% Percentage_USD : 0.00% Percentage_JPY : 0.00% Percentage_EUR : 0.00% Percentage_CNY : 0.00%	
16.2	16.2.16	How total cash received from participants (16.1) is held/deposited/invested, including;	Weighted average maturity of securities	29/9/2017	0 year		30/6/2017	0 year	
16.2	16.2.17	How total cash received from participants (16.1) is held/deposited/invested, including;	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)	29/9/2017	0		30/6/2017	0	
16.2	16.2.18	How total cash received from participants (16.1) is held/deposited/invested, 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.	29/9/2017	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEX Group that can be deposited with any one of its counterparties. For HK Exchange Funds Bills & Notes, the limit is 25% of all interN/Ally maN/Aged funds. For HKD Note issuing banks, the maturity weighted limit is 25% based on 12-month moving average of HKEX shareholders' equity. For all other issuers, the maturity weighted limit ranges from 10% to 15% based on 12-month moving average of HKEX shareholders' equity.		30/6/2017	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEX Group that can be deposited with any one of its counterparties. For HK Exchange Funds Bills & Notes, the limit is 25% of all internally managed funds. For HKD Note issuing banks, the maturity weighted limit is 25% based on 12-month moving average of HKEX shareholders' equity. For all other issuers, the maturity weighted limit ranges from 10% to 15% based on 12-month moving average of HKEX shareholders' equity.	
16.2	16.2.19	How total cash received from participants (16.1) is held/deposited/invested, including;	State the number of times over the previous quarter in which this limit has been exceeded.	29/9/2017	0		30/6/2017	0	
16.2	16.2.20	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as securities.	29/9/2017	0.00%		30/6/2017	0.00%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	29/9/2017	N/A	16.3.1 to 16.3.4 - HKCC does not permit rehypothecation of non-cash collateral per its internal risk policy.	30/6/2017	N/A	16.3.1 to 16.3.4 - HKCC does not permit rehypothecation of non-cash collateral per its internal risk policy.
16.3	16.3.2	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Default fund)	29/9/2017	N/A		30/6/2017	N/A	
16.3	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	29/9/2017	N/A		30/6/2017	N/A	
16.3	16.3.4	Rehypothecation of participant assets (ie non-cash)	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; One month and up to one year; One year and up to two years; Over two years	29/9/2017	N/A		30/6/2017	N/A	
17.1	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 period)	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)	29/9/2017	99.95%		30/6/2017	99.95%	
17.2	17.2.1	Actual availability of the core system(s) over the previous twelve month period	Actual availability of the core system(s) over the previous twelve month period	29/9/2017	100.00%		30/6/2017	100.00%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
17.3	17.3.1	Total number of failures	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	29/9/2017	DurationofFailure : 00:00:00		30/6/2017	DurationofFailure : 00:00:00	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	29/9/2017	within 2 hours		30/6/2017	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	29/9/2017	9		30/6/2017	9	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	29/9/2017	154		30/6/2017	153	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	29/9/2017	N/A	18.1.1.3 to 18.1.2.3 - HKCC does not offer these Clearing Participantship categories.	30/6/2017	N/A	18.1.1.3 to 18.1.2.3 - HKCC does not offer these Clearing Participantship categories.
18.1	18.1.2.1	Number of clearing members, by clearing service	Number of central bank participants	29/9/2017	N/A		30/6/2017	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	29/9/2017	N/A		30/6/2017	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	29/9/2017	N/A		30/6/2017	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	29/9/2017	163	18.1.2.4 - All HKCC Clearing Participants are required to be licensed as licensed corporations by HKCC's local regulator, the Securities and Futures Commission.	30/6/2017	162	18.1.2.4 - All HKCC Clearing Participants are required to be licensed as licensed corporations by HKCC's local regulator, the Securities and Futures Commission.
18.1	18.1.3.1	Number of clearing members, by clearing service	Number of domestic participants	29/9/2017	163	18.1.3.1 - All HKCC Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.	30/6/2017	162	18.1.3.1 - All HKCC Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	29/9/2017	N/A	18.1.3.2 - HKCC does not offer this category of HKCC Clearing Participantship because all HKCC Clearing Participants are required to be domestically incorporated.	30/6/2017	N/A	18.1.3.2 - HKCC does not offer this category of HKCC Clearing Participantship because all HKCC Clearing Participants are required to be domestically incorporated.
18.2	18.2.1	Open Position Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to HKCC which has more than 25 members onboard.	30/6/2017	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to HKCC which has more than 25 members onboard.
18.2	18.2.2	Open Position Concentration	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : 58.24% PeakInQuarter : 59.72%		30/6/2017	AverageInQuarter : 59.06% PeakInQuarter : 61.17%	
18.2	18.2.3	Open Position Concentration	For each clearing service with 25 or more members; Percentage of open positions held by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : 85.07% PeakInQuarter : 86.40%		30/6/2017	AverageInQuarter : 84.97% PeakInQuarter : 86.45%	
18.3	18.3.1	Initial Margin Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : N/A PeakInQuarter : N/A	18.3.1 - Not applicable to HKCC which has more than 25 members onboard.	30/6/2017	AverageInQuarter : N/A PeakInQuarter : N/A	18.3.1 - Not applicable to HKCC which has more than 25 members onboard.
18.3	18.3.2	Initial Margin Concentration	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	29/9/2017	AverageInQuarter : 50.19% PeakInQuarter : 53.21%		30/6/2017	AverageInQuarter : 50.81% PeakInQuarter : 53.23%	
18.3	18.3.3	Initial Margin Concentration	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 over the quarter	29/9/2017	AverageInQuarter : 79.76% PeakInQuarter : 80.94%		30/6/2017	AverageInQuarter : 79.45% PeakInQuarter : 81.26%	
18.4	18.4.1	Segregated Default Fund Concentration	For each segregated default fund with ten or more members, but fewer than 25 members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	29/9/2017	N/A	18.4.1 - Not applicable to HKCC which has more than 25 members onboard.	30/6/2017	N/A	18.4.1 - Not applicable to HKCC which has more than 25 members onboard.
18.4	18.4.2	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	29/9/2017	34.83%		30/6/2017	36.81%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
18.4	18.4.3	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate	29/9/2017	53.86%		30/6/2017	54.47%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	29/9/2017	N/A	19.1.1 - HKCC deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence HKCC does not have information on the number of retail clients of its Clearing Participants.	30/6/2017	N/A	19.1.1 - HKCC deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence HKCC does not have information on the number of retail clients of its Clearing Participants.
19.1	19.1.2	Tiered participation arrangements, measures of concentration of client clearing	Number of direct members that clear for clients	29/9/2017	163		30/6/2017	162	
19.1	19.1.3.1	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak	29/9/2017	51.78%		30/6/2017	47.49%	
19.1	19.1.3.2	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average	29/9/2017	20.00%		30/6/2017	20.00%	
19.1	19.1.4.1	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak	29/9/2017	40.47%		30/6/2017	38.83%	
19.1	19.1.4.2	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average	29/9/2017	9.99%		30/6/2017	9.99%	
20.1	20.1.1	FMI Links, Value of Trades	Value of trades cleared through each link – as a share of total trade values/total notional values cleared	29/9/2017	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to HKCC.	30/6/2017	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to HKCC.
20.2	20.2.1	FMI Links, Initial Margin or equivalent financial resources provided	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link	29/9/2017	N/A		30/6/2017	N/A	
20.3	20.3.1	FMI Links, Initial Margin or equivalent financial resources collected	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.1.1	FMI 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 CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.1.2	FMI Links, Results of Back-testing coverage	Back-testing results frequency - state if measured intraday/continuously/once a day	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.1.3	FMI Links, Results of Back-testing coverage	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.2	FMI Links, Results of Back-testing coverage	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	29/9/2017	N/A		30/6/2017	N/A	
20.5	20.5.1.1	FMI Links, Additional pre-funded financial resources provided to	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP	29/9/2017	N/A		30/6/2017	N/A	
20.5	20.5.1.2	FMI Links, Additional pre-funded financial resources provided to	Whether part of, additional to, or separate from the standard default fund	29/9/2017	N/A		30/6/2017	N/A	
20.6	20.6.1.1	FMI Links, Additional pre-funded financial resources collected from	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP	29/9/2017	N/A		30/6/2017	N/A	
20.6	20.6.1.2	FMI Links, Additional pre-funded financial resources collected from	Whether part of, additional to, or separate from the standard default fund	29/9/2017	N/A		30/6/2017	N/A	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
20.7	20.7.1	FMI Links, Cross Margining	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	29/9/2017	N/A		30/6/2017	N/A	
20.7	20.7.2	FMI Links, Cross Margining	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.	29/9/2017	N/A		30/6/2017	N/A	
23.1	23.1.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.1	23.1.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.2	23.2.1	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	29/9/2017	N/A	23.2.1 - HKCC does not clear cash market securities.	30/6/2017	N/A	23.2.1 - HKCC does not clear cash market securities.
23.2	23.2.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.2	23.2.3	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.2	23.2.4	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.3	23.3.1	Disclosure of rules, key procedures, and market data; Execution Facility	Average daily volumes submitted by Execution facility or matching/confirmation venue	29/9/2017	863,132.00		30/6/2017	856,100.00	
23.3	23.3.2	Disclosure of rules, key procedures, and market data; Execution Facility	Notional contract values submitted by Execution facility or matching/confirmation venue	29/9/2017	HKD699,414,543,710.32	23.3.2 - Notional values are denoted in HKD equivalent.	30/6/2017	HKD635,671,060,150.00	23.3.2 - Notional values are denoted in HKD equivalent.

Supplementary Table

Disclosures 23.1 & 23.2

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter - Report Dates	Current Quarter - Average Daily Volumes 23.1.1	Current Quarter - Average Notional Value of trades 23.1.2	Previous Quarter - Report Date	Previous Quarter - Average Daily Volumes 23.1.1	Previous Quarter - Average Notional Value of trades 23.1.2
Equity Index Products	Hang Seng Index Futures	HSIF	HKD	29/9/2017	253,974	345,884,548,106.15	30/6/2017	244,417	306,238,943,255.93
Equity Index Products	Mini-Hang Seng Index Futures	MHIF	HKD	29/9/2017	91,631	24,938,824,435.08	30/6/2017	83,994	21,021,044,537.63
Equity Index Products	H-shares Index Futures	HHIF	HKD	29/9/2017	222,932	121,916,265,058.46	30/6/2017	245,950	126,589,611,445.76
Equity Index Products	Mini H-shares Index Futures	MCHF	HKD	29/9/2017	28,325	3,084,571,689.85	30/6/2017	28,404	2,924,023,882.71
Equity Index Products	HSI Dividend Futures	DHSF	HKD	29/9/2017	115	5,648,680.77	30/6/2017	169	7,345,288.14
Equity Index Products	HSCEI Dividend Futures	DHHF	HKD	29/9/2017	2,803	54,605,785.02	30/6/2017	1,966	34,501,094.73
Equity Index Products	HSI Volatility Index Futures	VHSF	HKD	29/9/2017	0	0.00	30/6/2017	0	17,947.46
Equity Index Products	CES China 120 Index Futures	CHHF	HKD	29/9/2017	17	5,069,885.38	30/6/2017	7	1,847,559.32
Equity Index Products	BRICS Futures	BOVF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	BRICS Futures	MCXF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	BRICS Futures	BSEF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	BRICS Futures	SAFF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Interest Rate and Fixed Income Products	HIBOR Futures	HB3F	HKD	29/9/2017	9	11,714,826.92	30/6/2017	0	0.00
Interest Rate and Fixed Income Products	HIBOR Futures	HB1F	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Interest Rate and Fixed Income Products	MOF T-Bond Futures	HTFF	CNY	29/9/2017	53	25,911,601.85	30/6/2017	243	118,775,519.64
Currency Products	RMB Currency Futures	CUSF	CNY	29/9/2017	5,509	3,682,638,170.77	30/6/2017	4,672	3,228,047,889.83
Currency Products	RMB Currency Options	CUSO	CNY	29/9/2017	158	110,366,615.38	30/6/2017	88	63,268,644.07
Currency Products	USD Gold Futures	GDUF	USD	29/9/2017	449	18,487,244.67	30/6/2017	NA	NA
Currency Products	CNH Gold Futures	GDRF	CNY	29/9/2017	1,062	293,550,098.33	30/6/2017	NA	NA
Currency Products	AUD/CNH Currency Futures	CAUF	CNY	29/9/2017	6	2,394,393.85	30/6/2017	1	520,779.66
Currency Products	EUR/CNH Currency Futures	CEUF	CNY	29/9/2017	25	9,916,434.92	30/6/2017	9	3,629,615.42
Currency Products	JPY/CNH Currency Futures	CJPF	CNY	29/9/2017	6	2,335,215.88	30/6/2017	0	176,706.51

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Currency Products	CNH/USD Currency Futures	UCNF	USD	29/9/2017	97	4,358,003.17	30/6/2017	75	3,260,612.44
Commodities Products	London Aluminium Mini Futures	LRAF	CNY	29/9/2017	9	639,120.77	30/6/2017	11	689,377.12
Commodities Products	London Zinc Mini Futures	LRZF	CNY	29/9/2017	6	628,070.77	30/6/2017	4	2,106,203.39
Commodities Products	London Copper Mini Futures	LRCF	CNY	29/9/2017	6	1,219,653.85	30/6/2017	11	379,298.31
Commodities Products	London Nickel Mini Futures	LRNF	CNY	29/9/2017	2	126,299.08	30/6/2017	2	148,302.03
Commodities Products	London Lead Mini Futures	LRPF	CNY	29/9/2017	4	301,130.00	30/6/2017	0	5,335.59
Commodities Products	London Tin Mini Futures	LRSF	CNY	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	CES Gaming Top 10 Index	GTIF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	Hang Seng IT Hardware Index	ITIF	HKD	29/9/2017	0	10,833.08	30/6/2017	0	0.00
Equity Index Products	Hang Seng Mainland Banks Index	MBIF	HKD	29/9/2017	92	13,709,784.62	30/6/2017	19	2,588,002.54
Equity Index Products	Hang Seng Mainland Healthcare Index	MCIF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	Hang Seng Mainland Oil & Gas Index	MOIF	HKD	29/9/2017	42	3,261,025.85	30/6/2017	0	27,667.80
Equity Index Products	Hang Seng Mainland Properties Index	MPIF	HKD	29/9/2017	98	28,038,414.62	30/6/2017	0	15,781.36
Equity Index Products	Hang Seng Software & Service Index	SSIF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	Hang Seng Index Options	HSIO	HKD	29/9/2017	86,634	114,455,854,461.54	30/6/2017	73,129	89,505,296,610.17
Equity Index Products	Mini-Hang Seng Index Options	MHIO	HKD	29/9/2017	12,779	3,386,955,200.00	30/6/2017	14,039	3,488,459,796.61
Equity Index Products	Flexible Hang Seng Index Options	XHSO	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Index Products	H-shares Index Options	HHIO	HKD	29/9/2017	152,446	80,218,178,615.38	30/6/2017	154,908	77,589,663,389.83
Equity Index Products	Mini-H-shares Index Options	MCHO	HKD	29/9/2017	3,037	327,061,784.62	30/6/2017	2,759	280,693,694.92
Equity Index Products	Flexible H-shares Index Options	XHHO	HKD	29/9/2017	0	0.00	30/6/2017	169	93,220,338.98
Equity Products	Stock Futures	A50F	HKD	29/9/2017	14	904,236.92	30/6/2017	17	1,022,064.41
Equity Products	Stock Futures	ABCF	HKD	29/9/2017	0	5,400.00	30/6/2017	0	30,661.02
Equity Products	Stock Futures	ALCF	HKD	29/9/2017	0	1,155.69	30/6/2017	5	36,076.61
Equity Products	Stock Futures	ALIF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	AMCF	HKD	29/9/2017	2	202,138.46	30/6/2017	9	698,128.81
Equity Products	Stock Futures	AVIF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	BAIF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	BCLF	HKD	29/9/2017	6	23,604.92	30/6/2017	26	97,527.80
Equity Products	Stock Futures	BCMF	HKD	29/9/2017	1	8,351.69	30/6/2017	9	53,175.93
Equity Products	Stock Futures	BEAF	HKD	29/9/2017	0	3,151.38	30/6/2017	4	26,975.59
Equity Products	Stock Futures	BOAF	HKD	29/9/2017	NA	NA	30/6/2017	0	0.00
Equity Products	Stock Futures	BOCF	HKD	29/9/2017	2	34,287.69	30/6/2017	1	18,495.76
Equity Products	Stock Futures	CCBF	HKD	29/9/2017	21	131,628.31	30/6/2017	27	171,835.59
Equity Products	Stock Futures	CCCF	HKD	29/9/2017	0	2,281.85	30/6/2017	7	73,271.86
Equity Products	Stock Futures	CCEF	HKD	29/9/2017	0	3,547.69	30/6/2017	0	10,949.15
Equity Products	Stock Futures	CDAF	HKD	29/9/2017	0	10,507.69	30/6/2017	0	0.00
Equity Products	Stock Futures	CGNF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	CHBF	HKD	29/9/2017	2	76,361.30	30/6/2017	NA	NA
Equity Products	Stock Futures	CHOF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	CHQF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	CHTF	HKD	29/9/2017	31	1,277,780.00	30/6/2017	71	3,000,855.08
Equity Products	Stock Futures	CHUF	HKD	29/9/2017	7	150,150.15	30/6/2017	5	114,063.73
Equity Products	Stock Futures	CITF	HKD	29/9/2017	0	1,454.15	30/6/2017	7	85,338.31
Equity Products	Stock Futures	CKHF	HKD	29/9/2017	2	121,577.69	30/6/2017	10	501,744.92
Equity Products	Stock Futures	CLIF	HKD	29/9/2017	27	672,535.38	30/6/2017	16	376,932.20
Equity Products	Stock Futures	CLPF	HKD	29/9/2017	0	0.00	30/6/2017	1	22,191.53
Equity Products	Stock Futures	CMBF	HKD	29/9/2017	19	250,500.00	30/6/2017	24	266,271.53
Equity Products	Stock Futures	CNCF	HKD	29/9/2017	7	66,793.23	30/6/2017	16	142,801.69
Equity Products	Stock Futures	CPAF	HKD	29/9/2017	0	0.00	30/6/2017	0	763.39
Equity Products	Stock Futures	CPCF	HKD	29/9/2017	0	4,334.15	30/6/2017	3	42,964.07
Equity Products	Stock Futures	CRRF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	CSAF	HKD	29/9/2017	36	2,512,452.31	30/6/2017	43	2,663,033.90
Equity Products	Stock Futures	CSEF	HKD	29/9/2017	1	110,984.62	30/6/2017	0	37,349.15
Equity Products	Stock Futures	CSBF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	CTBF	HKD	29/9/2017	0	18,190.77	30/6/2017	1	94,508.47
Equity Products	Stock Futures	CTCF	HKD	29/9/2017	0	1,132.31	30/6/2017	1	6,492.88
Equity Products	Stock Futures	CTSF	HKD	29/9/2017	1	104,467.69	30/6/2017	1	87,152.54
Equity Products	Stock Futures	CTYF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	DIAF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	DIGF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	ESPF	HKD	29/9/2017	0	0.00	30/6/2017	0	87.53
Equity Products	Stock Futures	EVGF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Equity Products	Stock Futures	FIAF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	FIBF	HKD	29/9/2017	NA	NA	30/6/2017	0	0.00
Equity Products	Stock Futures	FIHF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	FOSF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	GACF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	GOMF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	GWMF	HKD	29/9/2017	0	3,089.23	30/6/2017	1	103,288.14
Equity Products	Stock Futures	HAIF	HKD	29/9/2017	1	114,627.69	30/6/2017	1	143,064.41
Equity Products	Stock Futures	HEBF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	HECF	HKD	29/9/2017	0	0.00	30/6/2017	NA	NA
Equity Products	Stock Futures	HEHF	HKD	29/9/2017	0	0.00	30/6/2017	5	176,379.66
Equity Products	Stock Futures	HEDF	HKD	29/9/2017	0	0.00	30/6/2017	NA	NA
Equity Products	Stock Futures	HEXF	HKD	29/9/2017	257	5,561,031.69	30/6/2017	189	3,757,313.22
Equity Products	Stock Futures	HKAF	HKD	29/9/2017	NA	NA	30/6/2017	0	0.00
Equity Products	Stock Futures	HKBF	HKD	29/9/2017	43	1,299,906.46	30/6/2017	121	3,253,275.25
Equity Products	Stock Futures	HKEF	HKD	29/9/2017	0	0.00	30/6/2017	0	3,996.71
Equity Products	Stock Futures	HKGF	HKD	29/9/2017	0	0.00	30/6/2017	2	27,894.24
Equity Products	Stock Futures	HLAF	HKD	29/9/2017	NA	NA	30/6/2017	0	0.00
Equity Products	Stock Futures	HLBF	HKD	29/9/2017	0	11,027.91	30/6/2017	0	11,103.57
Equity Products	Stock Futures	HLDF	HKD	29/9/2017	11	543,847.69	30/6/2017	0	13,520.34
Equity Products	Stock Futures	HNPF	HKD	29/9/2017	0	0.00	30/6/2017	11	117,766.10
Equity Products	Stock Futures	HSBF	HKD	29/9/2017	0	1,127.69	30/6/2017	0	4,273.90
Equity Products	Stock Futures	HTSF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	HUDF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	ICBF	HKD	29/9/2017	7	40,982.15	30/6/2017	16	82,791.86
Equity Products	Stock Futures	KSOF	HKD	29/9/2017	1	90,161.54	30/6/2017	1	128,789.83
Equity Products	Stock Futures	LIFF	HKD	29/9/2017	0	0.00	30/6/2017	7	45,498.31
Equity Products	Stock Futures	MSBF	HKD	29/9/2017	2	141,753.85	30/6/2017	119	9,276,840.68
Equity Products	Stock Futures	MTAF	HKD	29/9/2017	0	0.00	30/6/2017	1	16,705.44
Equity Products	Stock Futures	MTRF	HKD	29/9/2017	17	381,796.15	30/6/2017	7	154,065.25
Equity Products	Stock Futures	NCLF	HKD	29/9/2017	1	185,653.85	30/6/2017	0	0.00
Equity Products	Stock Futures	NWDF	HKD	29/9/2017	1	5,736.00	30/6/2017	1	6,920.00
Equity Products	Stock Futures	PAIF	HKD	29/9/2017	192	5,626,121.54	30/6/2017	109	2,638,492.37
Equity Products	Stock Futures	PECF	HKD	29/9/2017	13	124,592.00	30/6/2017	30	321,812.20
Equity Products	Stock Futures	PICF	HKD	29/9/2017	0	7,800.62	30/6/2017	5	135,907.80
Equity Products	Stock Futures	POLF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SHKF	HKD	29/9/2017	3	330,006.15	30/6/2017	19	2,200,705.08
Equity Products	Stock Futures	SMAF	HKD	29/9/2017	NA	NA	30/6/2017	0	0.00
Equity Products	Stock Futures	SMCF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SOAF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SOBF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SOCF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SODF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SOHF	HKD	29/9/2017	0	0.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SUNF	HKD	29/9/2017	0	11,000.00	30/6/2017	0	0.00
Equity Products	Stock Futures	SWAF	HKD	29/9/2017	0	3,511.54	30/6/2017	0	10,550.00
Equity Products	Stock Futures	TCHF	HKD	29/9/2017	74	23,498,953.85	30/6/2017	100	26,094,996.61
Equity Products	Stock Futures	WHLF	HKD	29/9/2017	2	158,083.08	30/6/2017	3	196,859.32
Equity Products	Stock Futures	YZCF	HKD	29/9/2017	0	0.00	30/6/2017	1	81,189.83
Equity Products	Stock Futures	ZJMF	HKD	29/9/2017	2	52,741.54	30/6/2017	1	24,223.73