

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	31/12/2019	HKD424,093,631.00	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 (of HKD191,151,631) 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.	30/09/2019	HKD416,410,567.00	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 (of HKD183,468,567) 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	31/12/2019	HKD0.00		30/09/2019	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	31/12/2019	HKD0.00		30/09/2019	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	31/12/2019	HKD1,421,094,089.00		30/09/2019	HKD1,355,624,095.00	
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	31/12/2019	HKD1,421,094,089.00		30/09/2019	HKD1,355,624,095.00	
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	31/12/2019	HKD64,829,370.00		30/09/2019	HKD62,651,764.00	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. Effective from 1 Jun 2018, the HKSCC Margin Credit, HKSCC Dynamic Contribution Credit, HKCC Participant Additional Deposit Credit and the three clearing houses' appropriations are supported by the HKD4 billion. The figure represents the HKCC Participant Additional Deposit Credit as at quarter end September 2019 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	31/12/2019	N/A		30/09/2019	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	31/12/2019	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	30/09/2019	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	31/12/2019	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 by submitting a Resignation Notice to terminate its participation in HKCC. The aggregate liability of a resigning HKCC CP to replenish a deficiency of Reserve Fund contributions is limited to (a) the aggregate amount of the HKCC CP's RF contribution 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	30/09/2019	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 by submitting a Resignation Notice to terminate its participation in HKCC. The aggregate liability of a resigning HKCC CP to replenish a deficiency of Reserve Fund contributions is limited to (a) the aggregate amount of the HKCC CP's RF contribution 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	31/12/2019	N/A		30/09/2019	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	31/12/2019	HKD18,773,559.15	4.2 - KCCP is reported based on the definition of BCBS 282 which comes in effect in 2017.	30/09/2019	HKD11,330,669.60	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	31/12/2019	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.	30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD1,660,000,000.00 PostHaircut : HKD1,660,000,000.00		30/09/2019	PreHaircut : HKD1,592,000,000.00 PostHaircut : HKD1,592,000,000.00	
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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	PreHaircut : HKD1,660,000,000.00 PostHaircut : HKD1,660,000,000.00		30/09/2019	PreHaircut : HKD1,592,000,000.00 PostHaircut : HKD1,592,000,000.00	
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.	31/12/2019	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.	30/09/2019	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.	31/12/2019	1		30/09/2019	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	31/12/2019	Peak : HKD1,687,685,707.00 Avg : HKD769,808,648.23	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 = HKD1,817,584,499.00 - Mean average over the previous 12 months = HKD950,901,998.76	30/09/2019	Peak : HKD1,515,248,447.00 Avg : HKD686,818,609.08	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 = HKD1,817,584,499.00 - Mean average over the previous 12 months = HKD846,836.432.97
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).	31/12/2019	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	30/09/2019	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)	31/12/2019	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	30/09/2019	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	31/12/2019	PeakDayAmountInPast12Months : HKD47,019,133.84 MeanAverageOverPrevious12Months : HKD220,689.61	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 = HKD62,853,749.40 - Mean average over the previous 12 months = HKD285,057.97	30/09/2019	PeakDayAmountInPast12Months : HKD733,022.92 MeanAverageOverPrevious12Months : HKD17,755.17	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 = HKD733,022.92 - Mean average over the previous 12 months = HKD17,755.17

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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	31/12/2019	PeakDayAmountInPast12Months : HKD2,832,799,130.00 MeanAverageOverPrevious12Months : HKD1,181,951,609.85		30/09/2019	PeakDayAmountInPast12Months : HKD2,832,799,130.00 MeanAverageOverPrevious12Months : HKD1,059,101,319.83	
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.	31/12/2019	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.	30/09/2019	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)	31/12/2019	AmountExceeded1 : HKD0.00		30/09/2019	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	31/12/2019	PeakDayAmountInPast12Months : HKD91,088,375.19 MeanAverageOverPrevious12Months : HKD400,620.64		30/09/2019	PeakDayAmountInPast12Months : HKD832,160.44 MeanAverageOverPrevious12Months : HKD19,231.70	
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	31/12/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/09/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en	
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)	31/12/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/09/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en	
5.3	5.3.1	Results of testing of haircuts	Confidence interval targeted through the calculation of haircuts	31/12/2019	99.00%		30/09/2019	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	31/12/2019	1 day		30/09/2019	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	31/12/2019	5 years		30/09/2019	5 years	

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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.	31/12/2019	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 Exchange Funds Bills & Notes) did not experience any exceedances during the look-back period.	30/09/2019	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 Exchange Funds Bills & Notes) did not experience any exceedances during the look-back period.
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);	31/12/2019	House_Net : HKD106,272,154.58 Client_Gross : HKD24,836,102,270.52 Client_Net : HKD17,471,402,862.24 Total : HKD42,413,777,287.34	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.	30/09/2019	House_Net : HKD168,994,759.86 Client_Gross : HKD25,324,388,726.11 Client_Net : HKD21,166,214,700.15 Total : HKD46,659,598,186.12	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	31/12/2019	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.	30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD54,153,000,000.00 TotalIM_PostHaircut : HKD54,153,000,000.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD53,518,000,000.00 TotalIM_PostHaircut : HKD53,518,000,000.00	
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	31/12/2019	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD588,562,788.52 ClientIM_PostHaircut : HKD543,531,849.57 TotalIM_PreHaircut : HKD588,562,788.52 TotalIM_PostHaircut : HKD543,531,849.57		30/09/2019	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD615,262,194.42 ClientIM_PostHaircut : HKD568,188,483.93 TotalIM_PreHaircut : HKD615,262,194.42 TotalIM_PostHaircut : HKD568,188,483.93	
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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

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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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	6.2.11	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	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).	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		30/09/2019	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	31/12/2019	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en		30/09/2019	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en	
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	31/12/2019	VaR based on historical volatility		30/09/2019	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	31/12/2019	2000-01-25		30/09/2019	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	31/12/2019	SPAN		30/09/2019	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	31/12/2019	2000-01-25		30/09/2019	2000-01-25	

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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	31/12/2019	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%. HKCC revised the margin model for 15 commodities derivatives product and RMB-related currency and fixed income derivatives products on 1st Dec. 2017. The key changes are (i) adjust the coverage level from 2 tails to 1 tail and (ii) inclusion of a stress margin component.	30/09/2019	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%. HKCC revised the margin model for 15 commodities derivatives product and RMB-related currency and fixed income derivatives products on 1st Dec. 2017. The key changes are (i) adjust the coverage level from 2 tails to 1 tail and (ii) inclusion of a stress margin component.
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	31/12/2019	2000-01-25		30/09/2019	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	31/12/2019	90 days		30/09/2019	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	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
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	31/12/2019	lambda = 0.96		30/09/2019	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	31/12/2019	2000-01-25		30/09/2019	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)	31/12/2019	1		30/09/2019	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	31/12/2019	2000-01-25		30/09/2019	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	31/12/2019	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en		30/09/2019	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en	
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	31/12/2019	Daily		30/09/2019	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	31/12/2019	2000-01-25		30/09/2019	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	31/12/2019	67		30/09/2019	66	
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.	31/12/2019	Dayend		30/09/2019	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.	31/12/2019	End of Business		30/09/2019	End of Business	

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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	31/12/2019	120,853		30/09/2019	119,453	
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	31/12/2019	99.94%		30/09/2019	99.94%	
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	31/12/2019	HKD46,871,228.00	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.	30/09/2019	HKD46,871,228.00	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	31/12/2019	HKD2,985,873.73		30/09/2019	HKD2,980,942.42	
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	31/12/2019	HKD304,294,120.52		30/09/2019	HKD340,303,212.02	
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	31/12/2019	HKD1,173,105,466.20		30/09/2019	HKD2,770,473,523.98	
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	31/12/2019	HKD2,968,689,876.11		30/09/2019	HKD3,152,144,322.16	
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	31/12/2019	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	30/09/2019	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	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	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	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
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)	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
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	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : HKD1,684,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD2,347 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : HKD1,620,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD6,087 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	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	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 HK\$10 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, OTCC and HKEX.	30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	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 HK\$10 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, OTCC 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)	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		30/09/2019	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	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	31/12/2019	No		30/09/2019	No	

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	7.1.11	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.	31/12/2019	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.		30/09/2019	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	31/12/2019	HKD0.00		30/09/2019	HKD0.00	
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	31/12/2019	SameDayPayment_Total : HKD 8,584,446,806.45 MultiDayPayment_Total : HKD 11,616,989,757.85	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.	30/09/2019	SameDayPayment_Total : HKD 12,459,184,848.62 MultiDayPayment_Total : HKD 16,714,470,795.23	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.
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	31/12/2019	0		30/09/2019	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	31/12/2019	AmountExceeded1 : Nil	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	30/09/2019	AmountExceeded1 : Nil	7.3.3 - No business day with amount exceeded its qualifying liquid resources.
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	31/12/2019	SameDayPayment_Total : HKD 12,459,184,848.62 MultiDayPayment_Total : HKD 16,583,036,554.21		30/09/2019	SameDayPayment_Total : HKD 12,459,184,848.62 MultiDayPayment_Total : HKD 16,583,036,554.21	
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	31/12/2019	SameDayPayment_Total : Not available MultiDayPayment_Total : Not available	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 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.	30/09/2019	SameDayPayment_Total : Not available MultiDayPayment_Total : Not available	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 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	31/12/2019	NumberOfDays_HKD : Not available		30/09/2019	NumberOfDays_HKD : Not available	
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	31/12/2019	AmountExceeded1 : Not available		30/09/2019	AmountExceeded1 : Not available	
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	31/12/2019	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or Pvp settlement mechanism is not applicable to HKCC.	30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	N/A	

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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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A	13.1 - No Clearing Participant default occurred in forth quarter of 2019. References to default cases occurring before 2019 can be found in the HKEX Annual Report.	30/09/2019	N/A	13.1 - No Clearing Participant default occurred in third quarter of 2019. References to default cases occurring before 2019 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	31/12/2019	N/A		30/09/2019	N/A	
13.1	13.1.3.1	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	31/12/2019	N/A		30/09/2019	N/A	
13.1	13.1.3.2	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	66.58%	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).	30/09/2019	70.75%	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	31/12/2019	33.22%		30/09/2019	29.04%	
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	31/12/2019	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.	30/09/2019	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.
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	31/12/2019	N/A		30/09/2019	N/A	
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	31/12/2019	HKD881,000,000.00		31/12/2018	HKD765,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	31/12/2019	HKD90,000,000.00		31/12/2018	HKD78,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	31/12/2019	HKD388,000,000.00		31/12/2018	HKD401,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	31/12/2019	HKD167,000,000.00		31/12/2018	HKD149,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	31/12/2019	HKD1,139,000,000.00		31/12/2018	HKD1,158,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	31/12/2019	HKD58,574,000,000.00		31/12/2018	HKD54,826,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	31/12/2019	HKD57,179,000,000.00		31/12/2018	HKD53,444,000,000.00	
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	31/12/2019	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		31/12/2018	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	31/12/2019	Nil		31/12/2018	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	31/12/2019	24.42%		31/12/2018	26.84%	
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	31/12/2019	69.48%		31/12/2018	69.82%	
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	31/12/2019	HKD55,663,000,000.00		30/09/2019	HKD55,028,000,000.00	
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	31/12/2019	HKD1,451,000,000.00		30/09/2019	HKD1,387,000,000.00	

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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)	31/12/2019	97.36%		30/09/2019	97.32%	
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	31/12/2019	N/A		30/09/2019	N/A	
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	31/12/2019	N/A		30/09/2019	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)	31/12/2019	0.00%		30/09/2019	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)	31/12/2019	97.36%		30/09/2019	97.32%	
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	31/12/2019	0.00%		30/09/2019	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	31/12/2019	0.00%		30/09/2019	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	31/12/2019	Percentage_HKD : 65.50% Percentage_USD : 4.27% Percentage_JPY : 13.24% Percentage_EUR : 13.20% Percentage_CNY : 1.15%		30/09/2019	Percentage_HKD : 73.13% Percentage_USD : 4.00% Percentage_JPY : 12.54% Percentage_EUR : 6.38% Percentage_CNY : 1.27%	
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	31/12/2019	0.24 year		30/09/2019	0.19 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	31/12/2019	0.00%		30/09/2019	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	31/12/2019	0.00%		30/09/2019	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	31/12/2019	0.00%		30/09/2019	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	31/12/2019	0.00%		30/09/2019	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	31/12/2019	2.64%		30/09/2019	2.68%	
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;	31/12/2019	Percentage_HKD : 2.64% Percentage_USD : 0.00% Percentage_JPY : 0.00% Percentage_EUR : 0.00% Percentage_CNY : 0.00%		30/09/2019	Percentage_HKD : 2.68% 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	31/12/2019	3.40 year		30/09/2019	3.66 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)	31/12/2019	1,752,000		30/09/2019	1,759,000	

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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.	31/12/2019	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. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based laddered approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.		30/09/2019	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. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based laddered approach, ranges from 5% to 37.5% of last year-end audited 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.	31/12/2019	0		30/09/2019	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.	31/12/2019	2.64%		30/09/2019	2.68%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	31/12/2019	N/A	16.3.1 to 16.3.4 - HKCC does not permit rehypothecation of non-cash collateral per its internal risk policy.	30/09/2019	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)	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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)	31/12/2019	99.95%		30/09/2019	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	31/12/2019	99.95%	The unavailability was on margin calculation function on 8-May only. No impact to other functions in clearing system.	30/09/2019	99.95%	The unavailability was on margin calculation function on 8-May only. No impact to other functions in clearing system.
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	31/12/2019	DurationofFailure : 02:20:00	Refer to 17.2	30/09/2019	DurationofFailure : 02:20:00	Refer to 17.2
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	31/12/2019	within 2 hours		30/09/2019	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	31/12/2019	9		30/09/2019	9	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	31/12/2019	160		30/09/2019	159	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	31/12/2019	N/A	18.1.1.3 to 18.1.2.3 - HKCC does not offer these Clearing Participantship categories.	30/09/2019	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	31/12/2019	N/A		30/09/2019	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	31/12/2019	N/A		30/09/2019	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	31/12/2019	N/A		30/09/2019	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	31/12/2019	169	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.	30/09/2019	168	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	31/12/2019	169	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.	30/09/2019	168	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	31/12/2019	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.	30/09/2019	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.

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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	31/12/2019	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to HKCC which has more than 25 members onboard.	30/09/2019	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	31/12/2019	AverageInQuarter : 64.41% PeakInQuarter : 65.07%		30/09/2019	AverageInQuarter : 64.09% PeakInQuarter : 65.99%	
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	31/12/2019	AverageInQuarter : 87.09% PeakInQuarter : 87.88%		30/09/2019	AverageInQuarter : 87.40% PeakInQuarter : 88.67%	
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	31/12/2019	AverageInQuarter : N/A PeakInQuarter : N/A	18.3.1 - Not applicable to HKCC which has more than 25 members onboard.	30/09/2019	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	31/12/2019	AverageInQuarter : 47.47% PeakInQuarter : 51.07%		30/09/2019	AverageInQuarter : 46.92% PeakInQuarter : 49.24%	
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	31/12/2019	AverageInQuarter : 77.66% PeakInQuarter : 80.47%		30/09/2019	AverageInQuarter : 76.69% PeakInQuarter : 78.18%	
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	31/12/2019	N/A	18.4.1 - Not applicable to HKCC which has more than 25 members onboard.	30/09/2019	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	31/12/2019	27.63%		30/09/2019	27.36%	
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	31/12/2019	48.25%		30/09/2019	48.72%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	31/12/2019	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.	30/09/2019	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	31/12/2019	169		30/09/2019	168	
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	31/12/2019	50.42%		30/09/2019	51.26%	
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	31/12/2019	20.00%		30/09/2019	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	31/12/2019	39.75%		30/09/2019	39.55%	
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	31/12/2019	10.00%		30/09/2019	10.00%	

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
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	31/12/2019	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to HKCC.	30/09/2019	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	31/12/2019	N/A		30/09/2019	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)	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	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	31/12/2019	N/A		30/09/2019	N/A	
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	31/12/2019	N/A		30/09/2019	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.	31/12/2019	N/A		30/09/2019	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)	31/12/2019	Please refer to supplementary table below	23.1.1 - HKCC does not clear cash market securities.	30/09/2019	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)	31/12/2019	Please refer to supplementary table below		30/09/2019	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)	31/12/2019	N/A	23.2.1 - HKCC does not clear cash market securities.	30/09/2019	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	31/12/2019	Please refer to supplementary table below		30/09/2019	Please refer to supplementary table below	

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
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	31/12/2019	Please refer to supplementary table below		30/09/2019	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	31/12/2019	Please refer to supplementary table below		30/09/2019	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	31/12/2019	1,117,901.00		30/09/2019	1,216,333.12	
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	31/12/2019	893,804,163,717.65	23.3.2 - Notional values are denoted in HKD equivalent.	30/09/2019	981,626,295,065.88	23.3.2 - Notional values are denoted in HKD equivalent.

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
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	31/12/2019	355,984	478,682,526,788	30/09/2019	403,107	541,035,682,990
Equity Index Products	Mini-Hang Seng Index Futures	MHIF	HKD	31/12/2019	159,185	42,734,154,837	30/09/2019	178,928	47,858,444,911
Equity Index Products	Hang Seng China Enterprises Index Futures	HHIF	HKD	31/12/2019	254,217	135,260,558,802	30/09/2019	261,027	135,095,037,881
Equity Index Products	Mini-Hang Seng China Enterprises Index Futures	MCHF	HKD	31/12/2019	24,270	2,569,482,743	30/09/2019	28,590	2,959,034,611
Equity Index Products	HSI Dividend Futures	DHSF	HKD	31/12/2019	40	1,985,753	30/09/2019	128	6,398,255
Equity Index Products	HSCEI Dividend Futures	DHHF	HKD	31/12/2019	4,626	92,346,323	30/09/2019	3,560	69,680,811
Equity Index Products	HSI (Gross Total Return Index) Futures	HSTF	HKD	31/12/2019	1	5,677,033	30/09/2019	1	2,655,114
Equity Index Products	HSI (Net Total Return Index) Futures	HSNF	HKD	31/12/2019	1	5,077,226	30/09/2019	0	1,040,894
Equity Index Products	HSCEI (Gross Total Return Index) Futures	HHTF	HKD	31/12/2019	0	340,580	30/09/2019	0	0
Equity Index Products	HSCEI (Net Total Return Index) Futures	HHNF	HKD	31/12/2019	0	327,492	30/09/2019	0	0
Equity Index Products	HSI Volatility Index Futures	VHSF	HKD	31/12/2019	0	41,145	30/09/2019	2	153,746
Equity Index Products	CES China 120 Index Futures	CHHF	HKD	31/12/2019	0	120,931	30/09/2019	0	165,399
Equity Index Products	BRICS Futures	BOVF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Index Products	BRICS Futures	MCXF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Index Products	BRICS Futures	SAFF	HKD	31/12/2019	0	0	30/09/2019	0	0
Interest Rate and Fixed Income Products	HIBOR Futures	HB3F	HKD	31/12/2019	0	39,375	30/09/2019	5	6,063,388
Interest Rate and Fixed Income Products	HIBOR Futures	HB1F	HKD	31/12/2019	0	316,048	30/09/2019	2	1,882,915
Currency Products	RMB Currency Futures	CUSF	CNY	31/12/2019	11,894	8,392,521,254	30/09/2019	16,232	11,458,960,484
Currency Products	RMB Currency Options	CUSO	CNY	31/12/2019	72	51,252,097	30/09/2019	141	99,827,385
Currency Products	AUD/CNH Currency Futures	CAUF	CNY	31/12/2019	15	5,606,039	30/09/2019	31	11,933,665
Currency Products	EUR/CNH Currency Futures	CEUF	CNY	31/12/2019	21	8,142,846	30/09/2019	35	13,807,873
Currency Products	JPY/CNH Currency Futures	CJPF	CNY	31/12/2019	16	6,443,192	30/09/2019	27	10,995,422
Currency Products	CNH/USD Currency Futures	UCNF	USD	31/12/2019	75	3,175,026	30/09/2019	57	2,418,782
Commodities Products	USD Gold Futures	GDUF	USD	31/12/2019	4,433	213,316,143	30/09/2019	4,448	213,159,386
Commodities Products	CNH Gold Futures	GDRF	CNY	31/12/2019	544	183,614,219	30/09/2019	593	196,852,648
Commodities Products	Iron Ore Futures – Monthly Contracts	FEMF	USD	31/12/2019	185	1,493,732	30/09/2019	1,213	12,421,458
Commodities Products	Iron Ore Futures – Quarterly Contracts	FEQF	USD	31/12/2019	0	0	30/09/2019	0	0
Commodities Products	London Aluminium Mini Futures	LRAF	CNY	31/12/2019	0	26,417	30/09/2019	0	7,697
Commodities Products	London Zinc Mini Futures	LRZF	CNY	31/12/2019	0	13,532	30/09/2019	1	54,103
Commodities Products	London Copper Mini Futures	LRCF	CNY	31/12/2019	0	0	30/09/2019	0	12,637
Commodities Products	London Nickel Mini Futures	LRNF	CNY	31/12/2019	0	21,345	30/09/2019	1	120,928
Commodities Products	London Lead Mini Futures	LRPF	CNY	31/12/2019	0	27,937	30/09/2019	0	0
Commodities Products	London Tin Mini Futures	LRSF	CNY	31/12/2019	0	0	30/09/2019	0	0
Commodities Products	London Aluminium Mini Futures	LUAF	USD	31/12/2019	126	1,109,007	30/09/2019	260	2,299,349
Commodities Products	London Zinc Mini Futures	LUZF	USD	31/12/2019	0	0	30/09/2019	0	0
Commodities Products	London Copper Mini Futures	LUCF	USD	31/12/2019	279	8,216,224	30/09/2019	530	15,230,674
Commodities Products	London Nickel Mini Futures	LUNF	USD	31/12/2019	11	167,296	30/09/2019	11	183,449
Commodities Products	London Lead Mini Futures	LUPF	USD	31/12/2019	0	0	30/09/2019	0	0
Commodities Products	London Tin Mini Futures	LUSF	USD	31/12/2019	0	5,550	30/09/2019	0	8,224
Currency Products	INR Currency Futures - INR/USD Futures	UINF	USD	31/12/2019	557	15,559,389	30/09/2019	NA	NA
Currency Products	NR Currency Futures - INR/CNH Futures	CINF	CNY	31/12/2019	0	58,650	30/09/2019	NA	NA
Equity Index Products	CES Gaming Top 10 Index	GTIF	HKD	31/12/2019	0	0	30/09/2019	0	0

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 Index Products	Hang Seng IT Hardware Index	ITIF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Index Products	Hang Seng Mainland Banks Index	MBIF	HKD	31/12/2019	74	10,884,874	30/09/2019	149	20,808,884
Equity Index Products	Hang Seng Mainland Healthcare Index	MCIF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Index Products	Hang Seng Mainland Oil & Gas Index	MOIF	HKD	31/12/2019	103	8,151,468	30/09/2019	178	13,887,094
Equity Index Products	Hang Seng Mainland Properties Index	MPIF	HKD	31/12/2019	67	23,147,444	30/09/2019	114	36,921,125
Equity Index Products	Hang Seng Software & Service Index	SSIF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Index Products	Hang Seng Index Options	HSIO	HKD	31/12/2019	89,535	119,280,452,258	30/09/2019	110,702	146,243,305,077
Equity Index Products	WEEKLY HANG SENG INDEX OPTIONS	HSWO	HKD	31/12/2019	7,662	10,244,721,290	30/09/2019	1,674	2,178,920,000
Equity Index Products	Mini-Hang Seng Index Options	MHIO	HKD	31/12/2019	26,700	7,153,111,419	30/09/2019	29,903	7,924,986,892
Equity Index Products	Flexible Hang Seng Index Options	XHSO	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Index Products	HANG SENG CHINA ENTERPRISES INDEX OPTIONS	HHIO	HKD	31/12/2019	160,143	82,691,179,355	30/09/2019	161,229	81,283,138,462
Equity Index Products	WEEKLY HANG SENG CHINA ENTERPRISES INDEX OPTIONS	HHWO	HKD	31/12/2019	2,950	1,560,764,677	30/09/2019	501	257,724,545
Equity Index Products	MINI-HANG SENG CHINA ENTERPRISES INDEX OPTIONS	MCHO	HKD	31/12/2019	5,590	593,303,516	30/09/2019	5,342	544,721,262
Equity Index Products	Flexible HANG SENG CHINA ENTERPRISES INDEX OPTIONS	XHHO	HKD	31/12/2019	0	0	30/09/2019	5	1,961,538
Equity Index Products	MSCI AC Asia ex Japan Net Total Return Index	MXJF	USD	31/12/2019	3,022	149,554,555	30/09/2019	2,407	111,526,779
Equity Products	Stock Futures	A50F	HKD	31/12/2019	26	1,977,906	30/09/2019	30	2,178,200
Equity Products	Stock Futures	AACF	HKD	31/12/2019	22	1,269,255	30/09/2019	3	121,211
Equity Products	Stock Futures	ABCF	HKD	31/12/2019	6	197,455	30/09/2019	1	17,188
Equity Products	Stock Futures	ACCF	HKD	31/12/2019	344	8,995,619	30/09/2019	54	1,235,048
Equity Products	Stock Futures	AIAF	HKD	31/12/2019	97	7,534,016	30/09/2019	106	8,312,965
Equity Products	Stock Futures	ALCF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	AMCF	HKD	31/12/2019	19	1,735,858	30/09/2019	88	7,626,135
Equity Products	Stock Futures	BCLF	HKD	31/12/2019	24	78,528	30/09/2019	11	34,773
Equity Products	Stock Futures	BCMF	HKD	31/12/2019	1	4,886	30/09/2019	0	0
Equity Products	Stock Futures	BEAF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	BOCF	HKD	31/12/2019	7	96,836	30/09/2019	34	490,395
Equity Products	Stock Futures	BUDF	HKD	31/12/2019	13	379,684	30/09/2019	4	112,800
Equity Products	Stock Futures	CCBF	HKD	31/12/2019	43	272,727	30/09/2019	59	351,692
Equity Products	Stock Futures	CCCF	HKD	31/12/2019	13	81,354	30/09/2019	8	49,441
Equity Products	Stock Futures	CCEF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	CDAF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	CGNF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	CHOF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	CHTF	HKD	31/12/2019	44	1,389,440	30/09/2019	102	3,379,293
Equity Products	Stock Futures	CHUF	HKD	31/12/2019	4	54,194	30/09/2019	5	80,258
Equity Products	Stock Futures	CITF	HKD	31/12/2019	2	25,373	30/09/2019	3	32,369
Equity Products	Stock Futures	CKHF	HKD	31/12/2019	0	10,462	30/09/2019	0	4,443
Equity Products	Stock Futures	CLIF	HKD	31/12/2019	48	991,677	30/09/2019	31	605,178
Equity Products	Stock Futures	CLPF	HKD	31/12/2019	6	235,456	30/09/2019	9	373,469
Equity Products	Stock Futures	CMBF	HKD	31/12/2019	148	2,838,221	30/09/2019	26	501,633
Equity Products	Stock Futures	CNCF	HKD	31/12/2019	35	418,602	30/09/2019	55	654,577
Equity Products	Stock Futures	COGF	HKD	31/12/2019	18	983,597	30/09/2019	23	1,174,972
Equity Products	Stock Futures	COLF	HKD	31/12/2019	0	22,294	30/09/2019	4	230,086
Equity Products	Stock Futures	CPAF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	CPCF	HKD	31/12/2019	9	86,139	30/09/2019	27	268,132
Equity Products	Stock Futures	CPIF	HKD	31/12/2019	66	2,008,534	30/09/2019	6	189,835
Equity Products	Stock Futures	CRRF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	CSAF	HKD	31/12/2019	49	3,711,245	30/09/2019	34	2,485,455
Equity Products	Stock Futures	CSEF	HKD	31/12/2019	2	16,231	30/09/2019	2	19,458
Equity Products	Stock Futures	CTBF	HKD	31/12/2019	0	0	30/09/2019	0	2,634
Equity Products	Stock Futures	CTCF	HKD	31/12/2019	8	53,199	30/09/2019	3	23,095
Equity Products	Stock Futures	CTSF	HKD	31/12/2019	4	62,890	30/09/2019	7	108,054
Equity Products	Stock Futures	EVGF	HKD	31/12/2019	38	1,463,645	30/09/2019	29	1,077,805
Equity Products	Stock Futures	FOSF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	GACF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	GAHF	HKD	31/12/2019	44	3,233,681	30/09/2019	28	1,774,726
Equity Products	Stock Futures	GLXF	HKD	31/12/2019	69	3,591,708	30/09/2019	84	4,359,271
Equity Products	Stock Futures	GWMF	HKD	31/12/2019	1	53,900	30/09/2019	0	9,874
Equity Products	Stock Futures	HAIF	HKD	31/12/2019	0	24,103	30/09/2019	0	4,831
Equity Products	Stock Futures	HCFF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	HEHF	HKD	31/12/2019	0	1,773	30/09/2019	2	63,292
Equity Products	Stock Futures	HEXF	HKD	31/12/2019	320	7,820,593	30/09/2019	404	10,169,483
Equity Products	Stock Futures	HKBF	HKD	31/12/2019	326	7,852,623	30/09/2019	380	9,097,831
Equity Products	Stock Futures	HKEF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	HKGF	HKD	31/12/2019	4	65,094	30/09/2019	5	74,573

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	HLBF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	HLDF	HKD	31/12/2019	8	306,505	30/09/2019	10	370,002
Equity Products	Stock Futures	HNPF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	HSBF	HKD	31/12/2019	23	384,442	30/09/2019	27	490,213
Equity Products	Stock Futures	HTSF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	ICBF	HKD	31/12/2019	18	98,834	30/09/2019	21	108,995
Equity Products	Stock Futures	KSOF	HKD	31/12/2019	5	89,333	30/09/2019	2	26,526
Equity Products	Stock Futures	LIFF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	LNKF	HKD	31/12/2019	20	1,644,460	30/09/2019	12	1,132,678
Equity Products	Stock Futures	METF	HKD	31/12/2019	229	11,123,490	30/09/2019	75	2,767,959
Equity Products	Stock Futures	MIUF	HKD	31/12/2019	371	3,566,972	30/09/2019	291	2,633,603
Equity Products	Stock Futures	MSBF	HKD	31/12/2019	271	15,788,935	30/09/2019	258	13,545,065
Equity Products	Stock Futures	MTRF	HKD	31/12/2019	43	949,760	30/09/2019	59	1,455,614
Equity Products	Stock Futures	NCLF	HKD	31/12/2019	206	6,558,306	30/09/2019	48	1,621,535
Equity Products	Stock Futures	NWDF	HKD	31/12/2019	12	127,977	30/09/2019	11	117,968
Equity Products	Stock Futures	PAIF	HKD	31/12/2019	421	19,291,264	30/09/2019	388	17,921,428
Equity Products	Stock Futures	PECF	HKD	31/12/2019	75	568,792	30/09/2019	81	656,945
Equity Products	Stock Futures	PICF	HKD	31/12/2019	2	33,775	30/09/2019	6	99,546
Equity Products	Stock Futures	SANF	HKD	31/12/2019	11	161,990	30/09/2019	17	243,532
Equity Products	Stock Futures	SHKF	HKD	31/12/2019	1	70,626	30/09/2019	3	346,985
Equity Products	Stock Futures	SMCF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	SNOF	HKD	31/12/2019	44	5,621,313	30/09/2019	77	7,829,965
Equity Products	Stock Futures	SOAF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	SUNF	HKD	31/12/2019	170	13,425,877	30/09/2019	69	4,813,243
Equity Products	Stock Futures	SWAF	HKD	31/12/2019	0	2,344	30/09/2019	0	0
Equity Products	Stock Futures	TCHF	HKD	31/12/2019	1,519	51,557,709	30/09/2019	2,067	71,247,145
Equity Products	Stock Futures	TRFF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	TWRF	HKD	31/12/2019	33	544,723	30/09/2019	11	212,332
Equity Products	Stock Futures	WHLF	HKD	31/12/2019	3	51,399	30/09/2019	2	28,195
Equity Products	Stock Futures	YZCF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	ZJMF	HKD	31/12/2019	0	0	30/09/2019	0	0
Equity Products	Stock Futures	ALBF	HKD	31/12/2019	151	15,122,238	30/09/2019	NA	NA