

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	30/09/2020	HKD355,892,992.00	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 HKD122,950,992) 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.	30/06/2020	HKD429,155,363.00	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 HKD196,213,363) 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	30/09/2020	HKD0.00		30/06/2020	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	30/09/2020	HKD0.00		30/06/2020	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	30/09/2020	HKD827,108,907.00		30/06/2020	HKD1,476,622,510.00	
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	30/09/2020	HKD827,108,907.00		30/06/2020	HKD1,476,622,510.00	
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	30/09/2020	HKD46,508,651.00	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 2020 which is supported by the HKEX Risk Management Capital.	30/06/2020	HKD57,856,557.00	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 June 2020 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	30/09/2020	N/A		30/06/2020	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	30/09/2020	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	30/06/2020	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	30/09/2020	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	30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	HKD13,702,324.47	4.2 - KCCP is reported based on the definition of BCBS 282 which comes in effect in 2017.	30/06/2020	HKD9,261,815.40	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The ultimate holding company, HKEG, has set aside HKD4 billion of shareholders' funds of the HKEG Group for the purpose of strengthening the risk management regime of HKFE Clearing Corporation Ltd (HKCC), The SEHK Options Clearing House Ltd (SECH) 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.	30/06/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The ultimate holding company, HKEG, has set aside HKD4 billion of shareholders' funds of the HKEG Group for the purpose of strengthening the risk management regime of HKFE Clearing Corporation Ltd (HKCC), The SEHK Options Clearing House Ltd (SECH) 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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD1,071,000,000.00 PostHaircut : HKD1,071,000,000.00		30/06/2020	PreHaircut : HKD1,720,000,000.00 PostHaircut : HKD1,720,000,000.00	
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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00	

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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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	PreHaircut : HKD1,071,000,000.00 PostHaircut : HKD1,071,000,000.00		30/06/2020	PreHaircut : HKD1,720,000,000.00 PostHaircut : HKD1,720,000,000.00	
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.	30/09/2020	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.	30/06/2020	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.	30/09/2020	1		30/06/2020	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	30/09/2020	Peak : HKD2,015,635,869.00 Avg : HKD497,734,952.81	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 = HKD2,080,683,837.00 - Mean average over the previous 12 months = HKD598,974,025.96	30/06/2020	Peak : HKD2,015,635,869.00 Avg : HKD619,121,137.88	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 = HKD2,080,683,837.00 - Mean average over the previous 12 months = HKD746,941,216.27
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).	30/09/2020	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	30/06/2020	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)	30/09/2020	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	30/06/2020	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	30/09/2020	PeakDayAmountInPast12Months : HKD47,019,133.84 MeanAverageOverPrevious12Months : HKD272,900.83	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 = HKD336,577.40	30/06/2020	PeakDayAmountInPast12Months : HKD47,019,133.84 MeanAverageOverPrevious12Months : HKD270,778.49	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 = HKD333,726.19
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	30/09/2020	PeakDayAmountInPast12Months : HKD2,713,100,208.00 MeanAverageOverPrevious12Months : HKD749,976,458.25		30/06/2020	PeakDayAmountInPast12Months : HKD2,713,100,208.00 MeanAverageOverPrevious12Months : HKD935,243,143.00	

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4.4	4.4.8	Credit Risk Disclosures	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	30/09/2020	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.	30/06/2020	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)	30/09/2020	Amount exceeded : 0		30/06/2020	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	30/09/2020	PeakDayAmountInPast12Months : HKD91,088,375.19 MeanAverageOverPrevious12Months : HKD456,497.81		30/06/2020	PeakDayAmountInPast12Months : HKD91,088,375.19 MeanAverageOverPrevious12Months : HKD452,327.12	
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	30/09/2020	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/06/2020	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)	30/09/2020	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/06/2020	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	30/09/2020	99.00%		30/06/2020	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	30/09/2020	1 day		30/06/2020	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	30/09/2020	5 years		30/06/2020	5 years	
5.3	5.3.4	Results of testing of haircuts	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	30/09/2020	0		30/06/2020	0	

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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);	30/09/2020	House_Net : HKD271,138,829.12 Client_Gross : HKD30,745,469,775.86 Client_Net : HKD18,759,554,227.56 Total : HKD49,776,162,832.54	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.	30/06/2020	House_Net : HKD152,266,327.10 Client_Gross : HKD32,210,986,581.70 Client_Net : HKD21,204,837,986.48 Total : HKD53,568,090,895.28	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	30/09/2020	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.	30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD58,727,000,000.00 TotalIM_PostHaircut : HKD58,727,000,000.00		30/06/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD63,196,000,000.00 TotalIM_PostHaircut : HKD63,196,000,000.00	
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	30/09/2020	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.7	For each clearing service, total initial margin held, split by house and client	Non-Cash Agency Bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.8	For each clearing service, total initial margin held, split by house and client	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	6.2.11	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/06/2020	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).	30/09/2020	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		30/06/2020	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	30/09/2020	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC7sc_lang=en		30/06/2020	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC7sc_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	30/09/2020	VaR based on historical volatility		30/06/2020	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	30/09/2020	2000-01-25		30/06/2020	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	30/09/2020	SPAN		30/06/2020	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	30/09/2020	2000-01-25		30/06/2020	2000-01-25	
6.4	6.4.5	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level	30/09/2020	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.	30/06/2020	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	30/09/2020	2000-01-25		30/06/2020	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	30/09/2020	90 days		30/06/2020	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	30/09/2020	2000-01-25		30/06/2020	2000-01-25	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.4	6.4.9	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments	30/09/2020	lambda = 0.96		30/06/2020	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	30/09/2020	2000-01-25		30/06/2020	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)	30/09/2020	1		30/06/2020	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	30/09/2020	2000-01-25		30/06/2020	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	30/09/2020	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en		30/06/2020	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	30/09/2020	Daily		30/06/2020	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	30/09/2020	2000-01-25		30/06/2020	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	30/09/2020	27		30/06/2020	42	
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.	30/09/2020	Dayend		30/06/2020	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.	30/09/2020	End of Business		30/06/2020	End of Business	
6.5	6.5.2	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of observations	30/09/2020	121,338		30/06/2020	121,932	
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	30/09/2020	99.98%		30/06/2020	99.97%	
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	30/09/2020	HKD3,457,283.00	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.	30/06/2020	HKD13,633,618.00	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	30/09/2020	HKD355,765.33		30/06/2020	HKD983,320.33	
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	30/09/2020	HKD423,106,423.64		30/06/2020	HKD366,238,443.74	
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	30/09/2020	HKD1,793,892,272.89		30/06/2020	HKD2,258,885,141.15	
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	30/09/2020	HKD2,992,372,493.29	6.8.1 - Revised figure for 2020-9-30, detail please refer to the file "HKCC_AggregatedDataFile_2020_Q3 (updated).csv"	30/06/2020	HKD5,538,157,526.50	

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7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	30/09/2020	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEK maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	30/06/2020	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEK 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	30/09/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/06/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
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	30/09/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/06/2020	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)	30/09/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/06/2020	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	30/09/2020	SizeAndCompositionOfQualifyingLiquidResources : HKD1,085,000,000.00	7.1.5 - Separately, HKEK Group Corporate Funds of HKD2,286 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	30/06/2020	SizeAndCompositionOfQualifyingLiquidResources : HKD1,736,000,000.00	7.1.5 - Separately, HKEK Group Corporate Funds of HKD2,692 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	30/09/2020	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 - HKEK 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 HKEK.	30/06/2020	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 - HKEK 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 HKEK.
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)	30/09/2020	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		30/06/2020	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	30/09/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/06/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	30/09/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/06/2020	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	30/09/2020	No		30/06/2020	No	
7.1	7.1.11	Liquidity Risk	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	30/09/2020	In using qualifying liquid resources, HKEK 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, HKEK would apply the liquid resources on a pro-rata basis to meet the payment obligations.		30/06/2020	In using qualifying liquid resources, HKEK 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, HKEK 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	30/09/2020	HKD0.00		30/06/2020	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	30/09/2020	SameDayPayment_Total : HKD 8,531,892,953.91 MultiDayPayment_Total : HKD 11,790,641,996.68	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.	30/06/2020	SameDayPayment_Total : HKD 15,435,702,390.06 MultiDayPayment_Total : HKD 19,422,278,893.58	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	30/09/2020	0		30/06/2020	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	30/09/2020	AmountExceeded1 : Nil	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	30/06/2020	AmountExceeded1 : Nil	7.3.3 - No business day with amount exceeded its qualifying liquid resources.

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.3	7.3.4	Liquidity Risk	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	30/09/2020	SameDayPayment_Total : HKD 15,435,702,390.06 MultiDayPayment_Total : HKD 19,422,278,893.58		30/06/2020	SameDayPayment_Total : HKD 15,435,702,390.06 MultiDayPayment_Total : HKD 19,422,278,893.58	
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	30/09/2020	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.	30/06/2020	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	30/09/2020	NumberOfDays_HKD : Not available		30/06/2020	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	30/09/2020	AmountExceeded1 : Not available		30/06/2020	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	30/09/2020	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or Pvp settlement mechanism is not applicable to HKCC.	30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	N/A	
12.2	12.2.3	Percentage of settlements by volume effected using a DvP, DvD or Pvp settlement mechanism	Percentage of settlements by volume effected using a Pvp settlement mechanism	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A	13.1 - No Clearing Participant default occurred in third quarter of 2020. References to default cases occurring before 2020 can be found in the HKEX Annual Report.	30/06/2020	N/A	13.1 - No Clearing Participant default occurred in second quarter of 2020. References to default cases occurring before 2020 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	30/09/2020	N/A		30/06/2020	N/A	
13.1	13.1.3.1	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	30/09/2020	N/A		30/06/2020	N/A	
13.1	13.1.3.2	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	69.27%	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).	30/06/2020	71.55%	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	30/09/2020	30.29%		30/06/2020	28.26%	
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	30/09/2020	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.	30/06/2020	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.

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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	30/09/2020	N/A		30/06/2020	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		31/12/2019	HKD881,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	31/12/2019	HKD90,000,000.00		31/12/2019	HKD90,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	31/12/2019	HKD388,000,000.00		31/12/2019	HKD388,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	31/12/2019	HKD167,000,000.00		31/12/2019	HKD167,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	31/12/2019	HKD1,139,000,000.00		31/12/2019	HKD1,139,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	31/12/2019	HKD58,574,000,000.00		31/12/2019	HKD58,574,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	31/12/2019	HKD57,179,000,000.00		31/12/2019	HKD57,179,000,000.00	
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.		31/12/2019	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		31/12/2019	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%		31/12/2019	24.42%	
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%		31/12/2019	69.48%	
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	30/09/2020	HKD60,741,000,000.00		30/06/2020	HKD65,202,000,000.00	
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	30/09/2020	HKD842,000,000.00		30/06/2020	HKD1,495,000,000.00	
16.2	16.2.1	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo)	30/09/2020	96.73%		30/06/2020	96.99%	
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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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)	30/09/2020	0.00%		30/06/2020	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)	30/09/2020	96.73%		30/06/2020	96.99%	
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	30/09/2020	0.00%		30/06/2020	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	30/09/2020	0.00%		30/06/2020	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	30/09/2020	Percentage_HKD : 78.68% Percentage_USD : 4.37% Percentage_JPY : 6.73% Percentage_EUR : 5.69% Percentage_CNY : 1.26%		30/06/2020	Percentage_HKD : 78.90% Percentage_USD : 5.42% Percentage_JPY : 6.85% Percentage_EUR : 4.97% Percentage_CNY : 0.85%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
16.2	16.2.9	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds	30/09/2020	0.37 year		30/06/2020	0.27 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	30/09/2020	0.00%		30/06/2020	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	30/09/2020	0.00%		30/06/2020	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	30/09/2020	0.00%		30/06/2020	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	30/09/2020	0.00%		30/06/2020	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	30/09/2020	3.27%		30/06/2020	3.01%	
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;	30/09/2020	Percentage_HKD : 3.27% Percentage_USD : 0.00% Percentage_JPY : 0.00% Percentage_EUR : 0.00% Percentage_CNY : 0.00%		30/06/2020	Percentage_HKD : 3.01% 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	30/09/2020	0.12 year		30/06/2020	3.93 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)	30/09/2020	2,959,000		30/06/2020	3,075,000	
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.	30/09/2020	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 ladder approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.		30/06/2020	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 ladder 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.	30/09/2020	0		30/06/2020	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.	30/09/2020	3.27%		30/06/2020	3.01%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	30/09/2020	N/A	16.3.1 to 16.3.4 - HKCC does not permit rehypothecation of non-cash collateral per its internal risk policy.	30/06/2020	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)	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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)	30/09/2020	99.95%		30/06/2020	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	30/09/2020	100.00%		30/06/2020	100.00%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
17.3	17.3.1	Total number of failures	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	30/09/2020	DurationofFailure : 00:00:00		30/06/2020	DurationofFailure : 00:00:00	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	30/09/2020	within 2 hours		30/06/2020	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	30/09/2020	9		30/06/2020	9	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	30/09/2020	160		30/06/2020	161	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	30/09/2020	N/A	18.1.1.3 to 18.1.2.3 - HKCC does not offer these Clearing Participantship categories.	30/06/2020	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	30/09/2020	N/A		30/06/2020	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	30/09/2020	N/A		30/06/2020	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	30/09/2020	N/A		30/06/2020	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	30/09/2020	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.	30/06/2020	170	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	30/09/2020	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.	30/06/2020	170	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	30/09/2020	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.	30/06/2020	N/A	18.1.3.2 - HKCC does not offer this category of HKCC Clearing Participantship because all HKCC Clearing Participants are required to be domestically incorporated.
18.2	18.2.1	Open Position Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	30/09/2020	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to HKCC which has more than 25 members onboard.	30/06/2020	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	30/09/2020	AverageInQuarter :66.48% PeakInQuarter : 67.84%		30/06/2020	AverageInQuarter : 67.10.% PeakInQuarter : 69.25%	
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	30/09/2020	AverageInQuarter : 89.32% PeakInQuarter : 90.26%		30/06/2020	AverageInQuarter : 89.75% PeakInQuarter : 90.88%	
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	30/09/2020	AverageInQuarter : N/A PeakInQuarter : N/A	18.3.1 - Not applicable to HKCC which has more than 25 members onboard.	30/06/2020	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	30/09/2020	AverageInQuarter : 50.11% PeakInQuarter : 53.82%		30/06/2020	AverageInQuarter : 50.01% PeakInQuarter : 51.56%	
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	30/09/2020	AverageInQuarter : 81.65% PeakInQuarter : 83.13%		30/06/2020	AverageInQuarter : 80.99% PeakInQuarter : 82.46%	
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	30/09/2020	N/A	18.4.1 - Not applicable to HKCC which has more than 25 members onboard.	30/06/2020	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	30/09/2020	26.17%		30/06/2020	33.33%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
18.4	18.4.3	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate	30/09/2020	40.55%		30/06/2020	53.70%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	30/09/2020	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.	30/06/2020	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	30/09/2020	169		30/06/2020	170	
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	30/09/2020	54.09%		30/06/2020	50.86%	
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	30/09/2020	20.00%		30/06/2020	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	30/09/2020	41.89%		30/06/2020	41.32%	
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	30/09/2020	10.00%		30/06/2020	10.00%	
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	30/09/2020	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to HKCC.	30/06/2020	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	30/09/2020	N/A		30/06/2020	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)	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	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	30/09/2020	N/A		30/06/2020	N/A	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
20.7	20.7.1	FMI Links, Cross Margining	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	30/09/2020	N/A		30/06/2020	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.	30/09/2020	N/A		30/06/2020	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)	30/09/2020	Please refer to supplementary table below		30/06/2020	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)	30/09/2020	Please refer to supplementary table below		30/06/2020	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)	30/09/2020	N/A	23.2.1 - HKCC does not clear cash market securities.	30/06/2020	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	30/09/2020	Please refer to supplementary table below		30/06/2020	Please refer to supplementary table below	
23.2	23.2.3	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	30/09/2020	Please refer to supplementary table below		30/06/2020	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	30/09/2020	Please refer to supplementary table below		30/06/2020	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	30/09/2020	1,180,134		30/06/2020	1,165,931	
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	30/09/2020	811,461,527,874.24	23.3.2 - Notional values are denoted in HKD equivalent.	30/06/2020	768,464,647,906.33	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	30/09/2020	331,028	411,010,410,084	30/06/2020	323,097	387,081,106,027
Equity Index Products	Mini-Hang Seng Index Futures	MHIF	HKD	30/09/2020	224,663	55,856,498,570	30/06/2020	234,714	56,253,360,674
Equity Index Products	Hang Seng China Enterprises Index Futures	HHIF	HKD	30/09/2020	277,473	139,114,717,928	30/06/2020	270,271	131,308,279,258
Equity Index Products	Mini-Hang Seng China Enterprises Index Futures	MCHF	HKD	30/09/2020	37,374	3,770,409,882	30/06/2020	36,604	3,563,526,480
Equity Index Products	HSI Dividend Futures	DHSF	HKD	30/09/2020	307	12,182,278	30/06/2020	49	1,885,476
Equity Index Products	HSCEI Dividend Futures	DHHF	HKD	30/09/2020	1,533	24,043,629	30/06/2020	3,022	50,311,470
Equity Index Products	HSI (Gross Total Return Index) Futures	HSTF	HKD	30/09/2020	0	0	30/06/2020	3	8,744,990
Equity Index Products	HSI (Net Total Return Index) Futures	HSNF	HKD	30/09/2020	0	0	30/06/2020	1	4,958,411
Equity Index Products	HSCEI (Gross Total Return Index) Futures	HHTF	HKD	30/09/2020	0	0	30/06/2020	2	1,904,015
Equity Index Products	HSCEI (Net Total Return Index) Futures	HHNF	HKD	30/09/2020	0	0	30/06/2020	0	194,916
Equity Index Products	HSI Volatility Index Futures	VHSF	HKD	30/09/2020	0	0	30/06/2020	0	35,642
Equity Index Products	CES China 120 Index Futures	CHHF	HKD	30/09/2020	0	166,822	30/06/2020	0	10,743
Equity Index Products	BRICS Futures	BOVF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Index Products	BRICS Futures	MCXF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Index Products	BRICS Futures	SAFF	HKD	30/09/2020	0	0	30/06/2020	0	0
Interest Rate and Fixed Income Products	HIBOR Futures	HB3F	HKD	30/09/2020	0	267,615	30/06/2020	3	3,831,679
Interest Rate and Fixed Income Products	HIBOR Futures	HB1F	HKD	30/09/2020	0	383,288	30/06/2020	0	576,388
Currency Products	RMB Currency Futures	CUSF	CNY	30/09/2020	13,652	9,466,402,618	30/06/2020	11,615	8,272,846,124
Currency Products	RMB Currency Options	CUSO	CNY	30/09/2020	58	41,762,462	30/06/2020	71	50,831,167
Currency Products	AUD/CNH Currency Futures	CAUF	CNY	30/09/2020	0	158,216	30/06/2020	11	4,142,454
Currency Products	EUR/CNH Currency Futures	CEUF	CNY	30/09/2020	4	1,454,569	30/06/2020	3	1,315,795
Currency Products	JPY/CNH Currency Futures	CJPF	CNY	30/09/2020	0	132,841	30/06/2020	2	914,883
Currency Products	CNH/USD Currency Futures	UCNF	USD	30/09/2020	7	293,995	30/06/2020	40	1,662,491
Commodities Products	USD Gold Futures	GDUF	USD	30/09/2020	56	3,445,360	30/06/2020	33	1,824,766
Commodities Products	CNH Gold Futures	GDRF	CNY	30/09/2020	0	40,414	30/06/2020	1	225,622
Commodities Products	USD Silver Futures	SIUF	USD	30/09/2020	25	541,923	30/06/2020	18	318,756
Commodities Products	CNH Silver Futures	SIRF	CNY	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	Iron Ore Futures – Monthly Contracts	FEMF	USD	30/09/2020	872	9,502,912	30/06/2020	830	7,375,553
Commodities Products	Iron Ore Futures – Quarterly Contracts	FEQF	USD	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	London Aluminium Mini Futures	LRAF	CNY	30/09/2020	0	0	30/06/2020	0	3,612
Commodities Products	London Zinc Mini Futures	LRZF	CNY	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	London Copper Mini Futures	LRCF	CNY	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	London Nickel Mini Futures	LRNF	CNY	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	London Lead Mini Futures	LRPF	CNY	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	London Tin Mini Futures	LRSF	CNY	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	London Aluminium Mini Futures	LUAF	USD	30/09/2020	244	2,122,689	30/06/2020	219	1,677,548
Commodities Products	London Zinc Mini Futures	LUZF	USD	30/09/2020	770	9,119,510	30/06/2020	423	4,212,624
Commodities Products	London Copper Mini Futures	LUCF	USD	30/09/2020	759	24,804,137	30/06/2020	297	8,210,463
Commodities Products	London Nickel Mini Futures	LUNF	USD	30/09/2020	50	722,306	30/06/2020	32	397,189
Commodities Products	London Lead Mini Futures	LUPF	USD	30/09/2020	0	0	30/06/2020	0	0
Commodities Products	London Tin Mini Futures	LUSF	USD	30/09/2020	0	0	30/06/2020	0	0
Currency Products	INR Currency Futures - INR/USD Futures	UINF	USD	30/09/2020	1,695	45,630,788	30/06/2020	989	26,007,594
Currency Products	NR Currency Futures - INR/CNH Futures	CINF	CNY	30/09/2020	0	0	30/06/2020	0	0
Equity Index Products	Hang Seng Mainland Banks Index	MBIF	HKD	30/09/2020	0	0	30/06/2020	4	607,305
Equity Index Products	Hang Seng Mainland Oil & Gas Index	MOIF	HKD	30/09/2020	0	6,465	30/06/2020	155	8,615,371

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 Mainland Properties Index	MPIF	HKD	30/09/2020	0	0	30/06/2020	3	1,045,765
Equity Index Products	Hang Seng Index Options	HSIO	HKD	30/09/2020	73,003	90,046,148,462	30/06/2020	74,643	87,371,684,833
Equity Index Products	WEEKLY HANG SENG INDEX OPTIONS	HSWO	HKD	30/09/2020	10,359	12,740,200,769	30/06/2020	7,667	9,111,042,167
Equity Index Products	Mini-Hang Seng Index Options	MHIO	HKD	30/09/2020	29,818	7,405,165,415	30/06/2020	23,935	5,685,902,400
Equity Index Products	Flexible Hang Seng Index Options	XHSO	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Index Products	HANG SENG CHINA ENTERPRISES INDEX OPTIONS	HHIO	HKD	30/09/2020	152,770	75,662,734,000	30/06/2020	163,955	76,519,258,500
Equity Index Products	WEEKLY HANG SENG CHINA ENTERPRISES INDEX OPTIONS	HHWO	HKD	30/09/2020	3,215	1,606,646,154	30/06/2020	2,051	983,640,000
Equity Index Products	MINI-HANG SENG CHINA ENTERPRISES INDEX OPTIONS	MCHO	HKD	30/09/2020	5,415	540,670,000	30/06/2020	3,070	293,310,533
Equity Index Products	Flexible HANG SENG CHINA ENTERPRISES INDEX OPTIONS	XHHO	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Index Products	MSCI AC Asia ex Japan Net Total Return Index	MXJF	USD	30/09/2020	681	36,495,259	30/06/2020	1,330	61,079,975
Equity Products	Stock Futures	A50F	HKD	30/09/2020	28	2,358,246	30/06/2020	31	2,095,057
Equity Products	Stock Futures	AACF	HKD	30/09/2020	26	1,411,591	30/06/2020	33	1,350,130
Equity Products	Stock Futures	ABCF	HKD	30/09/2020	4	117,431	30/06/2020	2	47,020
Equity Products	Stock Futures	ACCF	HKD	30/09/2020	646	18,397,540	30/06/2020	729	20,340,844
Equity Products	Stock Futures	AIAF	HKD	30/09/2020	54	4,082,257	30/06/2020	47	3,288,003
Equity Products	Stock Futures	ALCF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	AMCF	HKD	30/09/2020	99	10,528,144	30/06/2020	16	1,368,214
Equity Products	Stock Futures	BCLF	HKD	30/09/2020	9	23,083	30/06/2020	17	47,462
Equity Products	Stock Futures	BCMF	HKD	30/09/2020	2	7,473	30/06/2020	0	320
Equity Products	Stock Futures	BEAF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	BOCF	HKD	30/09/2020	26	280,879	30/06/2020	11	130,537
Equity Products	Stock Futures	BUDF	HKD	30/09/2020	7	171,066	30/06/2020	19	406,472
Equity Products	Stock Futures	CCBF	HKD	30/09/2020	102	591,381	30/06/2020	36	221,284
Equity Products	Stock Futures	CCCF	HKD	30/09/2020	9	41,111	30/06/2020	21	103,646
Equity Products	Stock Futures	CCEF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	CDAF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	CGNF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	CHOF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	CHTF	HKD	30/09/2020	72	1,949,358	30/06/2020	83	2,384,765
Equity Products	Stock Futures	CHUF	HKD	30/09/2020	10	117,526	30/06/2020	2	14,835
Equity Products	Stock Futures	CITF	HKD	30/09/2020	3	18,814	30/06/2020	9	65,010
Equity Products	Stock Futures	CKHF	HKD	30/09/2020	1	30,731	30/06/2020	0	8,206
Equity Products	Stock Futures	CLIF	HKD	30/09/2020	102	1,950,655	30/06/2020	50	777,638
Equity Products	Stock Futures	CLPF	HKD	30/09/2020	26	970,071	30/06/2020	14	554,989
Equity Products	Stock Futures	CMBF	HKD	30/09/2020	86	1,663,918	30/06/2020	16	277,316
Equity Products	Stock Futures	CNCF	HKD	30/09/2020	177	1,515,944	30/06/2020	61	521,917
Equity Products	Stock Futures	COGF	HKD	30/09/2020	9	441,505	30/06/2020	12	592,833
Equity Products	Stock Futures	COLF	HKD	30/09/2020	2	84,937	30/06/2020	0	16,960
Equity Products	Stock Futures	CPAF	HKD	30/09/2020	0	0	30/06/2020	0	813
Equity Products	Stock Futures	CPCF	HKD	30/09/2020	179	1,220,394	30/06/2020	41	297,475
Equity Products	Stock Futures	CPIF	HKD	30/09/2020	6	134,518	30/06/2020	1	17,577
Equity Products	Stock Futures	CRRF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	CSAF	HKD	30/09/2020	29	2,432,445	30/06/2020	21	1,472,827
Equity Products	Stock Futures	CSEF	HKD	30/09/2020	3	16,819	30/06/2020	10	68,570
Equity Products	Stock Futures	CTBF	HKD	30/09/2020	0	27,028	30/06/2020	0	7,073
Equity Products	Stock Futures	CTCF	HKD	30/09/2020	7	34,693	30/06/2020	6	32,231
Equity Products	Stock Futures	CTSF	HKD	30/09/2020	155	2,933,190	30/06/2020	1	14,047
Equity Products	Stock Futures	EVGF	HKD	30/09/2020	34	1,397,189	30/06/2020	14	502,844
Equity Products	Stock Futures	FOSF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	GACF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	GAHF	HKD	30/09/2020	83	6,870,612	30/06/2020	12	701,883
Equity Products	Stock Futures	GLXF	HKD	30/09/2020	186	10,341,843	30/06/2020	69	3,479,470
Equity Products	Stock Futures	GWMF	HKD	30/09/2020	11	897,083	30/06/2020	3	158,273
Equity Products	Stock Futures	HAIF	HKD	30/09/2020	3	230,055	30/06/2020	0	21,857
Equity Products	Stock Futures	HCFF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	HEHF	HKD	30/09/2020	11	232,991	30/06/2020	8	177,443
Equity Products	Stock Futures	HEXF	HKD	30/09/2020	510	18,636,113	30/06/2020	462	13,139,977
Equity Products	Stock Futures	HKBF	HKD	30/09/2020	610	8,006,583	30/06/2020	694	10,552,671
Equity Products	Stock Futures	HKGF	HKD	30/09/2020	13	150,473	30/06/2020	5	65,345
Equity Products	Stock Futures	HLDF	HKD	30/09/2020	4	113,175	30/06/2020	6	185,462
Equity Products	Stock Futures	HNPF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	HSBF	HKD	30/09/2020	32	378,685	30/06/2020	24	320,033
Equity Products	Stock Futures	HTSF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	ICBF	HKD	30/09/2020	60	264,449	30/06/2020	34	174,976
Equity Products	Stock Futures	KSOF	HKD	30/09/2020	20	789,077	30/06/2020	11	309,487
Equity Products	Stock Futures	LIFF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	LNKF	HKD	30/09/2020	8	488,802	30/06/2020	11	674,943
Equity Products	Stock Futures	METF	HKD	30/09/2020	253	28,119,106	30/06/2020	289	19,960,868
Equity Products	Stock Futures	MIUF	HKD	30/09/2020	1,583	31,755,155	30/06/2020	561	6,753,317
Equity Products	Stock Futures	MSBF	HKD	30/09/2020	2	75,680	30/06/2020	0	22,303
Equity Products	Stock Futures	MTRF	HKD	30/09/2020	11	215,281	30/06/2020	17	345,023
Equity Products	Stock Futures	NCLF	HKD	30/09/2020	4	113,948	30/06/2020	3	64,702
Equity Products	Stock Futures	NWDF	HKD	30/09/2020	0	0	30/06/2020	3	27,411

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	PAIF	HKD	30/09/2020	516	21,583,212	30/06/2020	450	17,617,768
Equity Products	Stock Futures	PECF	HKD	30/09/2020	48	255,390	30/06/2020	39	216,651
Equity Products	Stock Futures	PICF	HKD	30/09/2020	8	99,100	30/06/2020	3	48,267
Equity Products	Stock Futures	SANF	HKD	30/09/2020	17	218,038	30/06/2020	26	309,379
Equity Products	Stock Futures	SHKF	HKD	30/09/2020	2	222,488	30/06/2020	1	83,247
Equity Products	Stock Futures	SMCF	HKD	30/09/2020	0	6,014	30/06/2020	0	0
Equity Products	Stock Futures	SNOF	HKD	30/09/2020	23	2,842,920	30/06/2020	7	735,773
Equity Products	Stock Futures	SOAF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	SUNF	HKD	30/09/2020	26	1,826,551	30/06/2020	33	2,237,290
Equity Products	Stock Futures	SWAF	HKD	30/09/2020	2	33,105	30/06/2020	0	6,525
Equity Products	Stock Futures	TCHF	HKD	30/09/2020	3,099	164,551,549	30/06/2020	2,371	102,761,177
Equity Products	Stock Futures	TRFF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	TWRF	HKD	30/09/2020	45	644,757	30/06/2020	8	128,650
Equity Products	Stock Futures	WHLF	HKD	30/09/2020	0	7,094	30/06/2020	0	525
Equity Products	Stock Futures	YZCF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	YZAF	HKD	30/09/2020	NA	NA	30/06/2020	0	0
Equity Products	Stock Futures	ZJMF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	ALBF	HKD	30/09/2020	1,005	130,849,182	30/06/2020	222	22,767,822
Equity Products	Stock Futures	JDCF	HKD	30/09/2020	79	11,424,209	30/06/2020	15	1,752,125
Equity Products	Stock Futures	NTEF	HKD	30/09/2020	62	4,579,411	30/06/2020	80	5,278,054
Equity Products	Stock Futures	NWAF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Products	Stock Futures	HKAF	HKD	30/09/2020	0	0	30/06/2020	0	0
Equity Index Products	MSCI Taiwan (USD) Index Futures	MTWF	USD	30/09/2020	2,767	135,936,262	30/06/2020	NA	NA
Equity Index Products	MSCI Taiwan Net Total Return (USD) Index Futures	MWNF	USD	30/09/2020	710	31,404,914	30/06/2020	NA	NA
Equity Index Products	MSCI Japan Net Total Return (USD) Index Futures	MJUF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI India Net Total Return (USD) Index Futures	MINF	USD	30/09/2020	22	1,510,101	30/06/2020	NA	NA
Equity Index Products	MSCI China Free Net Total Return (USD) Index Futures	MCNF	USD	30/09/2020	282	15,176,952	30/06/2020	NA	NA
Equity Index Products	MSCI Indonesia Net Total Return (USD) Index Futures	MDNF	USD	30/09/2020	30	401,221	30/06/2020	NA	NA
Equity Index Products	MSCI Australia Net Total Return (USD) Index Futures	MANF	USD	30/09/2020	1	55,400	30/06/2020	NA	NA
Equity Index Products	MSCI Thailand Net Total Return (USD) Index Futures	MTNF	USD	30/09/2020	132	1,431,563	30/06/2020	NA	NA
Equity Index Products	MSCI Malaysia Net Total Return (USD) Index Futures	MMNF	USD	30/09/2020	29	1,039,968	30/06/2020	NA	NA
Equity Index Products	MSCI EM Asia Net Total Return (USD) Index Futures	EANF	USD	30/09/2020	5	324,390	30/06/2020	NA	NA
Equity Index Products	MSCI Singapore Net Total Return (USD) Index Futures	MSNF	USD	30/09/2020	0	2,083	30/06/2020	NA	NA
Equity Index Products	MSCI Vietnam Net Total Return (USD) Index Futures	MVNF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Hong Kong Net Total Return (USD) Index Futures	MHNF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Philippines Net Total Return (USD) Index Futures	MPNF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Indonesia (USD) Index Futures	MIDF	USD	30/09/2020	13	145,639	30/06/2020	NA	NA
Equity Index Products	MSCI Emerging Markets Net Total Return (USD) Index Futures	EMNF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Emerging Markets (USD) Index Futures	MEMF	USD	30/09/2020	8	418,166	30/06/2020	NA	NA
Equity Index Products	MSCI India (USD) Index Futures	MDAF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI China Free (USD) Index Futures	MCUF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Thailand (USD) Index Futures	MTHF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Malaysia (USD) Index Futures	MMYF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Philippines (USD) Index Futures	MPHF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Vietnam (USD) Index Futures	MVTF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Singapore Free Net Total Return (USD) Index Futures	MGNF	USD	30/09/2020	0	0	30/06/2020	NA	NA

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Equity Index Products	MSCI New Zealand Net Total Return (USD) Index Futures	MNZF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI EM ex China Net Total Return (USD) Index Futures	MXCF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI EM ex Korea Net Total Return (USD) Index Futures	MXKF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI EM Asia ex China Net Total Return (USD) Index Futures	MACF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI EM Asia ex Korea Net Total Return (USD) Index Futures	MAKF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI EM EMEA Net Total Return (USD) Index Futures	MEEF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI EM LatAm Net Total Return (USD) Index Futures	MELF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Pacific Net Total Return (USD) Index Futures	MPCF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Pacific ex Japan Net Total Return (USD) Index Futures	MPJF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Japan (JPY) Index Futures	MJPF	JPY	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Japan Net Total Return (JPY) Index Futures	MJJF	JPY	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Singapore Free (SGD) Index Futures	MSGF	SGD	30/09/2020	42	1,196,087	30/06/2020	NA	NA
Equity Index Products	MSCI Taiwan 25/50 Net Total Return (USD) Index Futures	TWNF	USD	30/09/2020	0	0	30/06/2020	NA	NA
Equity Index Products	MSCI Taiwan 25/50 (USD) Index Futures	TWPF	USD	30/09/2020	13	1,009,233	30/06/2020	NA	NA
Equity Products	Stock Futures	CPBF	HKD	30/09/2020	0	0	30/06/2020	NA	NA