

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	2020-12-31	HKD371,649,342.00	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 HKD138,707,342) 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.	2020-09-30	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.
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	2020-12-31	HKD0.00		2020-09-30	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	2020-12-31	HKD0.00		2020-09-30	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	2020-12-31	HKD961,300,840.00		2020-09-30	HKD827,108,907.00	
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	2020-12-31	HKD961,300,840.00		2020-09-30	HKD827,108,907.00	
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	2020-12-31	HKD54,123,788.00	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 December 2020 which is supported by the HKEX Risk Management Capital.	2020-09-30	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.
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	2020-12-31	N/A		2020-09-30	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	2020-12-31	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	2020-09-30	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	2020-12-31	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	2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	HKD16,707,570.87	4.2 - KCCP is reported based on the definition of BCBS 282 which comes in effect in 2017.	2020-09-30	HKD13,702,324.47	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The ultimate holding company, HKEX, has set aside HKD4 billion of shareholders' funds of the HKEX Group for the purpose of strengthening the risk management regime of HKFE Clearing Corporation Ltd (HKCC), The SEHK Options Clearing House Ltd (SEOCH) and Hong Kong Securities Clearing Co Ltd (HKSCC), and supporting their roles as central counterparties. Differences in the default fund resources set out in 4.1.1 to 4.1.6 and 4.3 represent differences in the accounting treatment of the default fund and the basis of the recalculation of the default fund, such as amounts payable to resigning HKCC Clearing Participants and realized investment gains.	2020-09-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The ultimate holding company, HKEX, has set aside HKD4 billion of shareholders' funds of the HKEX Group for the purpose of strengthening the risk management regime of HKFE Clearing Corporation Ltd (HKCC), The SEHK Options Clearing House Ltd (SEOCH) and Hong Kong Securities Clearing Co Ltd (HKSCC), and supporting their roles as central counterparties. Differences in the default fund resources set out in 4.1.1 to 4.1.6 and 4.3 represent differences in the accounting treatment of the default fund and the basis of the recalculation of the default fund, such as amounts payable to resigning HKCC Clearing Participants and realized investment gains.
4.3	4.3.2	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD1,205,000,000.00 PostHaircut : HKD1,205,000,000.00		2020-09-30	PreHaircut : HKD1,071,000,000.00 PostHaircut : HKD1,071,000,000.00	
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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	PreHaircut : HKD1,205,000,000.00 PostHaircut : HKD1,205,000,000.00		2020-09-30	PreHaircut : HKD1,071,000,000.00 PostHaircut : HKD1,071,000,000.00	
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.	2020-12-31	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.	2020-09-30	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.	2020-12-31	1		2020-09-30	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	2020-12-31	Peak : HKD2,015,635,869.00 Avg : HKD416,021,510.16	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 = HKD491,768,672.53	2020-09-30	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
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).	2020-12-31	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	2020-09-30	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)	2020-12-31	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	2020-09-30	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	2020-12-31	PeakDayAmountInPast12Months : HKD2,027,867.81 MeanAverageOverPrevious12Months : HKD89,799.28	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 = HKD2,027,867.81 - Mean average over the previous 12 months = HKD89,883.36	2020-09-30	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
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	2020-12-31	PeakDayAmountInPast12Months : HKD2,713,100,208.00 MeanAverageOverPrevious12Months : HKD623,914,486.15		2020-09-30	PeakDayAmountInPast12Months : HKD2,713,100,208.00 MeanAverageOverPrevious12Months : HKD749,976,458.25	

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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.	2020-12-31	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.	2020-09-30	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)	2020-12-31	Amount exceeded : HKD0.00		2020-09-30	Amount exceeded : 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	2020-12-31	PeakDayAmountInPast12Months : HKD3,330,569.83 MeanAverageOverPrevious12Months : HKD102,019.97		2020-09-30	PeakDayAmountInPast12Months : HKD91,088,375.19 MeanAverageOverPrevious12Months : HKD456,497.81	
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	2020-12-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2020-09-30	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)	2020-12-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2020-09-30	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	2020-12-31	99.00%		2020-09-30	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	2020-12-31	1 day		2020-09-30	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	2020-12-31	1250 days		2020-09-30	1250 days	
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.	2020-12-31	0		2020-09-30	0	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
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);	2020-12-31	House_Net : HKD120,253,033.33 Client_Gross : HKD28,890,105,353.64 Client_Net : HKD15,828,301,383.66 Total : HKD44,838,659,770.63	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.	2020-09-30	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.
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	2020-12-31	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.	2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD59,421,000,000.00 TotalIM_PostHaircut : HKD59,421,000,000.00		2020-09-30	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	
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	2020-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.2	6.2.11	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-09-30	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).	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		2020-09-30	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	2020-12-31	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en		2020-09-30	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en	
6.4	6.4.1	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model	2020-12-31	VaR based on historical volatility		2020-09-30	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	2020-12-31	2000-01-25		2020-09-30	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	2020-12-31	SPAN		2020-09-30	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	2020-12-31	2000-01-25		2020-09-30	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	2020-12-31	99.87%		2020-09-30	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	2020-12-31	2000-01-25		2020-09-30	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	2020-12-31	90 days		2020-09-30	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	2020-12-31	2000-01-25		2020-09-30	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	2020-12-31	lambda = 0.96		2020-09-30	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	2020-12-31	2000-01-25		2020-09-30	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)	2020-12-31	1		2020-09-30	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	2020-12-31	2000-01-25		2020-09-30	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	2020-12-31	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/HKCC?sc_lang=en		2020-09-30	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	2020-12-31	Daily		2020-09-30	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	2020-12-31	2000-01-25		2020-09-30	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	2020-12-31	38		2020-09-30	27	
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.	2020-12-31	Dayend		2020-09-30	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.	2020-12-31	End of Business		2020-09-30	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	2020-12-31	120,115		2020-09-30	121,338	
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	2020-12-31	99.97%		2020-09-30	99.98%	
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	2020-12-31	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.	2020-09-30	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.
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	2020-12-31	HKD371,307.45		2020-09-30	HKD355,765.33	
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	2020-12-31	HKD533,264,861.42		2020-09-30	HKD423,106,423.64	
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	2020-12-31	HKD2,320,673,709.38		2020-09-30	HKD1,793,892,272.89	
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	2020-12-31	HKD3,757,946,354.52		2020-09-30	HKD2,992,372,493.29	6.8.1 - Revised figure for 2020-9-30, detail please refer to the file "HKCC_AggregatedDataFile_2020_Q4 (updated).csv"

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to "Cover 1" or "Cover 2".	2020-12-31	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	2020-09-30	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.
7.1	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-09-30	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	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-09-30	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)	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-09-30	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	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : HKD1,223,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD3,889 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	2020-09-30	SizeAndCompositionOfQualifyingLiquidResources : HKD1,085,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD2,286 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	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	7.1.6 to 7.1.9 (except for 7.1.7) - HKCC does not hold qualifying liquid resources in these composition types. 7.1.7 - HKEX has arranged a total of HK\$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEX.	2020-09-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	7.1.6 to 7.1.9 (except for 7.1.7) - HKCC does not hold qualifying liquid resources in these composition types. 7.1.7 - HKEX has arranged a total of HK\$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEX.
7.1	7.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		2020-09-30	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	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-09-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-09-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	2020-12-31	No		2020-09-30	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.	2020-12-31	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.		2020-09-30	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
7.2	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	2020-12-31	HKD0.00		2020-09-30	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	2020-12-31	SameDayPayment_Total : HKD 10,791,245,672.01 MultiDayPayment_Total : HKD 15,561,153,040.98	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.	2020-09-30	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.
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	2020-12-31	0		2020-09-30	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	2020-12-31	AmountExceeded1 : HKD0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	2020-09-30	AmountExceeded1 : HKD0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.3	7.3.4	Liquidity Risk	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	2020-12-31	SameDayPayment_Total : HKD 15,435,702,390.06 MultiDayPayment_Total : HKD 19,422,278,893.58		2020-09-30	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	2020-12-31	N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn 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.	2020-09-30	N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn 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	2020-12-31	N/A		2020-09-30	N/A	
7.3	7.3.7	Liquidity Risk	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	2020-12-31	N/A		2020-09-30	N/A	
12.1	12.1.1	Percentage of settlements by value effected using a DvP, DvD or Pvp settlement mechanism	Percentage of settlements by value effected using a DvP settlement mechanism	2020-12-31	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or Pvp settlement mechanism is not applicable to HKCC.	2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A	13.1 - No Clearing Participant default occurred in forth quarter of 2020. References to default cases occurring before 2020 can be found in the HKEX Annual Report.	2020-09-30	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.
13.1	13.1.2	Quantitative information related to defaults	Quantitative information related to defaults; Amount of other financial resources used to cover losses	2020-12-31	N/A		2020-09-30	N/A	
13.1	13.1.3.1	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	2020-12-31	N/A		2020-09-30	N/A	
13.1	13.1.3.2	Quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	64.12%	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).	2020-09-30	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).
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	2020-12-31	35.57%		2020-09-30	30.29%	
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	2020-12-31	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.	2020-09-30	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	2020-12-31	N/A		2020-09-30	N/A	
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	2020-12-31	HKD1,019,000,000.00		2019-12-31	HKD881,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	2020-12-31	HKD84,000,000.00		2019-12-31	HKD90,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	2020-12-31	HKD402,000,000.00		2019-12-31	HKD388,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	2020-12-31	HKD152,000,000.00		2019-12-31	HKD167,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	2020-12-31	HKD1,057,000,000.00		2019-12-31	HKD1,139,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	2020-12-31	HKD62,005,000,000.00		2019-12-31	HKD58,574,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	2020-12-31	HKD60,500,000,000.00		2019-12-31	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	2020-12-31	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		2019-12-31	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	2020-12-31	N/A		2019-12-31	N/A	
15.3	15.3.1	General business risk; Income breakdown	Percentage of total income that comes from fees related to provision of clearing services	2020-12-31	25.56%		2019-12-31	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	2020-12-31	67.54%		2019-12-31	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	2020-12-31	HKD59,422,000,000.00		2020-09-30	HKD60,741,000,000.00	
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	2020-12-31	HKD982,000,000.00		2020-09-30	HKD842,000,000.00	
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)	2020-12-31	95.86%		2020-09-30	96.73%	
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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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)	2020-12-31	0.00%		2020-09-30	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)	2020-12-31	95.86%		2020-09-30	96.73%	
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	2020-12-31	0.00%		2020-09-30	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	2020-12-31	0.00%		2020-09-30	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	2020-12-31	Percentage_HKD : 76.94% Percentage_USD : 4.98% Percentage_JPY : 7.89% Percentage_EUR : 4.66% Percentage_CNY : 1.39%		2020-09-30	Percentage_HKD : 78.68% Percentage_USD : 4.37% Percentage_JPY : 6.73% Percentage_EUR : 5.69% Percentage_CNY : 1.26%	

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	2020-12-31	0.19 year		2020-09-30	0.37 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	2020-12-31	0.00%		2020-09-30	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	2020-12-31	0.00%		2020-09-30	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	2020-12-31	0.00%		2020-09-30	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	2020-12-31	0.00%		2020-09-30	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	2020-12-31	4.14%		2020-09-30	3.27%	
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;	2020-12-31	Percentage_HKD : 3.37% Percentage_USD : 0.77% Percentage_JPY : 0.00% Percentage_EUR : 0.00% Percentage_CNY : 0.00%		2020-09-30	Percentage_HKD : 3.27% 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	2020-12-31	3.31 year		2020-09-30	0.12 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)	2020-12-31	3,206,000		2020-09-30	2,959,000	
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.	2020-12-31	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEX Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based laddered approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.		2020-09-30	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEX Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based laddered approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.	
16.2	16.2.19	How total cash received from participants (16.1) is held/deposited/invested, including;	State the number of times over the previous quarter in which this limit has been exceeded.	2020-12-31	0		2020-09-30	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.	2020-12-31	4.14%		2020-09-30	3.27%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	2020-12-31	N/A	16.3.1 to 16.3.4 - HKCC does not permit rehypothecation of non-cash collateral per its internal risk policy.	2020-09-30	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)	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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)	2020-12-31	99.95%		2020-09-30	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	2020-12-31	100.00%		2020-09-30	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	2020-12-31	Durationoffailure : 00:00:00		2020-09-30	Durationoffailure : 00:00:00	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	2020-12-31	within 2 hours		2020-09-30	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	2020-12-31	9		2020-09-30	9	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	2020-12-31	159		2020-09-30	160	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	2020-12-31	N/A	18.1.1.3 to 18.1.2.3 - HKCC does not offer these Clearing Participantship categories.	2020-09-30	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	2020-12-31	N/A		2020-09-30	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	2020-12-31	N/A		2020-09-30	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	2020-12-31	N/A		2020-09-30	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	2020-12-31	168	18.1.2.4 - All HKCC Clearing Participants are required to be licensed as licensed corporations by HKCC's local regulator, the Securities and Futures Commission.	2020-09-30	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.
18.1	18.1.3.1	Number of clearing members, by clearing service	Number of domestic participants	2020-12-31	168	18.1.3.1 - All HKCC Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.	2020-09-30	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.
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	2020-12-31	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.	2020-09-30	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	2020-12-31	AveragelnQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to HKCC which has more than 25 members onboard.	2020-09-30	AveragelnQuarter : 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	2020-12-31	AveragelnQuarter :64.64% PeakInQuarter : 66.15%		2020-09-30	AveragelnQuarter :66.48% PeakInQuarter : 67.84%	
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	2020-12-31	AveragelnQuarter : 88.76% PeakInQuarter : 89.39%		2020-09-30	AveragelnQuarter : 89.32% PeakInQuarter : 90.26%	
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	2020-12-31	AveragelnQuarter : N/A PeakInQuarter : N/A	18.3.1 - Not applicable to HKCC which has more than 25 members onboard.	2020-09-30	AveragelnQuarter : 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	2020-12-31	AveragelnQuarter : 51.17% PeakInQuarter : 53.57%		2020-09-30	AveragelnQuarter : 50.11% PeakInQuarter : 53.82%	
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	2020-12-31	AveragelnQuarter : 82.46% PeakInQuarter : 83.74%		2020-09-30	AveragelnQuarter : 81.65% PeakInQuarter : 83.13%	
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	2020-12-31	N/A	18.4.1 - Not applicable to HKCC which has more than 25 members onboard.	2020-09-30	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	2020-12-31	27.39%		2020-09-30	26.17%	

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	2020-12-31	42.97%		2020-09-30	40.55%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	2020-12-31	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.	2020-09-30	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	2020-12-31	168		2020-09-30	169	
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	2020-12-31	53.11%		2020-09-30	54.09%	
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	2020-12-31	20.00%		2020-09-30	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	2020-12-31	42.66%		2020-09-30	41.89%	
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	2020-12-31	9.99%		2020-09-30	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	2020-12-31	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to HKCC.	2020-09-30	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	2020-12-31	N/A		2020-09-30	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)	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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	2020-12-31	N/A		2020-09-30	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.	2020-12-31	N/A		2020-09-30	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)	2020-12-31	Please refer to supplementary table below		2020-09-30	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)	2020-12-31	Please refer to supplementary table below		2020-09-30	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)	2020-12-31	N/A	23.2.1 - HKCC does not clear cash market securities.	2020-09-30	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	2020-12-31	Please refer to supplementary table below		2020-09-30	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	2020-12-31	Please refer to supplementary table below		2020-09-30	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	2020-12-31	Please refer to supplementary table below		2020-09-30	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	2020-12-31	992,473.00		2020-09-30	1,180,134.02	
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	2020-12-31	697,728,299,042.24	23.3.2 - Notional values are denoted in HKD equivalent.	2020-09-30	811,461,527,874.24	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	2020-12-31	262,393	337,498,840,675.00	2020-09-30	331,028	411,010,410,083.85
Equity Index Products	Mini-Hang Seng Index Futures	MHIF	HKD	2020-12-31	165,839	42,565,412,325.48	2020-09-30	224,663	55,856,498,569.54
Equity Index Products	Hang Seng China Enterprises Index Futures	HHIF	HKD	2020-12-31	251,986	129,922,883,764.52	2020-09-30	277,473	139,114,717,927.69
Equity Index Products	Mini-Hang Seng China Enterprises Index Futures	MCHF	HKD	2020-12-31	25,695	2,642,731,805.81	2020-09-30	37,374	3,770,409,881.54
Equity Index Products	HSI Dividend Futures	DHSF	HKD	2020-12-31	159	5,655,194.32	2020-09-30	307	12,182,277.69
Equity Index Products	HSCEI Dividend Futures	DHHF	HKD	2020-12-31	2,496	34,949,223.27	2020-09-30	1,533	24,043,629.42
Equity Index Products	HSI (Gross Total Return Index) Futures	HSTF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	HSI (Net Total Return Index) Futures	HSNF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	HSCEI (Gross Total Return Index) Futures	HHTF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	HSCEI (Net Total Return Index) Futures	HHNF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	HSI Volatility Index Futures	VHSF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	CES China 120 Index Futures	CHHF	HKD	2020-12-31	0	0.00	2020-09-30	0	166,822.31
Equity Index Products	BRICS Futures	BOVF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	BRICS Futures	MCXF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	BRICS Futures	SAFF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Interest Rate and Fixed Income Products	HIBOR Futures	HB3F	HKD	2020-12-31	0	80,362.90	2020-09-30	0	267,615.38
Interest Rate and Fixed Income Products	HIBOR Futures	HB1F	HKD	2020-12-31	0	201,008.06	2020-09-30	0	383,288.46
Currency Products	RMB Currency Futures	CUSF	CNY	2020-12-31	14,730	9,767,366,673.23	2020-09-30	13,652	9,466,402,617.85
Currency Products	RMB Currency Options	CUSO	CNY	2020-12-31	41	28,761,612.90	2020-09-30	58	41,762,461.54
Currency Products	AUD/CNH Currency Futures	CAUF	CNY	2020-12-31	0	0.00	2020-09-30	0	158,216.37
Currency Products	EUR/CNH Currency Futures	CEUF	CNY	2020-12-31	3	1,198,595.97	2020-09-30	4	1,454,568.92
Currency Products	JPY/CNH Currency Futures	CJPF	CNY	2020-12-31	0	61,626.00	2020-09-30	0	132,841.48
Currency Products	CNH/USD Currency Futures	UCNF	USD	2020-12-31	8	374,380.65	2020-09-30	7	293,995.48
Commodities Products	USD Gold Futures	GDUF	USD	2020-12-31	33	2,033,068.39	2020-09-30	56	3,445,360.00
Commodities Products	CNH Gold Futures	GDRF	CNY	2020-12-31	0	38,243.55	2020-09-30	0	40,413.85
Commodities Products	USD Silver Futures	SIUF	USD	2020-12-31	11	252,089.90	2020-09-30	25	541,923.28
Commodities Products	CNH Silver Futures	SIRF	CNY	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	Iron Ore Futures – Monthly Contracts	FEMF	USD	2020-12-31	464	5,484,900.23	2020-09-30	872	9,502,911.97
Commodities Products	Iron Ore Futures – Quarterly Contracts	FEQF	USD	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	London Aluminium Mini Futures	LRAF	CNY	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	London Zinc Mini Futures	LRZF	CNY	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	London Copper Mini Futures	LRCF	CNY	2020-12-31	0	7,261.29	2020-09-30	0	0.00
Commodities Products	London Nickel Mini Futures	LRNF	CNY	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	London Lead Mini Futures	LRPF	CNY	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	London Tin Mini Futures	LRSF	CNY	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	London Aluminium Mini Futures	LUAF	USD	2020-12-31	234	2,217,833.39	2020-09-30	244	2,122,689.31
Commodities Products	London Zinc Mini Futures	LUZF	USD	2020-12-31	314	4,112,670.65	2020-09-30	770	9,119,509.92
Commodities Products	London Copper Mini Futures	LUCF	USD	2020-12-31	1,367	48,834,881.77	2020-09-30	759	24,804,136.54
Commodities Products	London Nickel Mini Futures	LUNF	USD	2020-12-31	48	763,787.32	2020-09-30	50	722,305.66
Commodities Products	London Lead Mini Futures	LUPF	USD	2020-12-31	0	0.00	2020-09-30	0	0.00
Commodities Products	London Tin Mini Futures	LUSF	USD	2020-12-31	0	0.00	2020-09-30	0	0.00
Currency Products	INR Currency Futures - INR/USD Futures	UINF	USD	2020-12-31	860	23,245,740.71	2020-09-30	1,695	45,630,788.49
Currency Products	NR Currency Futures - INR/CNH Futures	CINF	CNY	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	Hang Seng Mainland Banks Index	MBIF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	Hang Seng Mainland Oil & Gas Index	MOIF	HKD	2020-12-31	0	0.00	2020-09-30	0	6,465.38

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	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	Hang Seng Index Options	HSIO	HKD	2020-12-31	58,475	74,199,572,258.06	2020-09-30	73,003	90,046,148,461.54
Equity Index Products	WEEKLY HANG SENG INDEX OPTIONS	HSWO	HKD	2020-12-31	9,782	12,467,101,774.19	2020-09-30	10,359	12,740,200,769.23
Equity Index Products	Mini-Hang Seng Index Options	MHIO	HKD	2020-12-31	20,656	5,256,480,741.94	2020-09-30	29,818	7,405,165,415.38
Equity Index Products	Flexible Hang Seng Index Options	XHSO	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	HANG SENG CHINA ENTERPRISES INDEX OPTIONS	HHIO	HKD	2020-12-31	136,468	68,614,735,483.87	2020-09-30	152,770	75,662,734,000.00
Equity Index Products	WEEKLY HANG SENG CHINA ENTERPRISES INDEX OPTIONS	HHWO	HKD	2020-12-31	4,161	2,116,835,161.29	2020-09-30	3,215	1,606,646,153.85
Equity Index Products	MINI-HANG SENG CHINA ENTERPRISES INDEX OPTIONS	MCHO	HKD	2020-12-31	4,299	436,100,451.61	2020-09-30	5,415	540,670,000.00
Equity Index Products	Flexible HANG SENG CHINA ENTERPRISES INDEX OPTIONS	XHHO	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	MSCI AC Asia ex Japan Net Total Return Index	MXJF	USD	2020-12-31	134	7,980,058.23	2020-09-30	681	36,495,258.52
Equity Products	Stock Futures	A50F	HKD	2020-12-31	18	1,710,662.90	2020-09-30	28	2,358,246.15
Equity Products	Stock Futures	AACF	HKD	2020-12-31	19	838,077.42	2020-09-30	26	1,411,590.77
Equity Products	Stock Futures	ABCF	HKD	2020-12-31	2	57,587.10	2020-09-30	4	117,430.77
Equity Products	Stock Futures	ACCF	HKD	2020-12-31	654	16,226,162.10	2020-09-30	646	18,397,540.00
Equity Products	Stock Futures	AIAF	HKD	2020-12-31	61	5,243,670.97	2020-09-30	54	4,082,256.92
Equity Products	Stock Futures	ALCF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	AMCF	HKD	2020-12-31	50	5,720,086.45	2020-09-30	99	10,528,144.00
Equity Products	Stock Futures	BCLF	HKD	2020-12-31	53	140,772.26	2020-09-30	9	23,082.77
Equity Products	Stock Futures	BCMF	HKD	2020-12-31	1	4,265.48	2020-09-30	2	7,473.23
Equity Products	Stock Futures	BEAF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	BOCF	HKD	2020-12-31	15	167,691.94	2020-09-30	26	280,879.23
Equity Products	Stock Futures	BUDF	HKD	2020-12-31	17	436,832.26	2020-09-30	7	171,066.15
Equity Products	Stock Futures	CCBF	HKD	2020-12-31	139	803,166.13	2020-09-30	102	591,380.92
Equity Products	Stock Futures	CCCF	HKD	2020-12-31	73	271,412.58	2020-09-30	9	41,111.08
Equity Products	Stock Futures	CCEF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	CDAF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	CGNF	HKD	2020-12-31	0	535.48	2020-09-30	0	0.00
Equity Products	Stock Futures	CHOF	HKD	2020-12-31	NA	NA	2020-09-30	0	0.00
Equity Products	Stock Futures	CHTF	HKD	2020-12-31	337	7,833,720.97	2020-09-30	72	1,949,358.46
Equity Products	Stock Futures	CHUF	HKD	2020-12-31	26	246,439.35	2020-09-30	10	117,525.54
Equity Products	Stock Futures	CITF	HKD	2020-12-31	6	36,583.55	2020-09-30	3	18,814.46
Equity Products	Stock Futures	CKHF	HKD	2020-12-31	8	208,108.06	2020-09-30	1	30,730.77
Equity Products	Stock Futures	CLIF	HKD	2020-12-31	68	1,191,393.55	2020-09-30	102	1,950,655.08
Equity Products	Stock Futures	CLPF	HKD	2020-12-31	39	1,388,645.16	2020-09-30	26	970,070.77
Equity Products	Stock Futures	CMBF	HKD	2020-12-31	144	3,401,244.35	2020-09-30	86	1,663,918.46
Equity Products	Stock Futures	CNCF	HKD	2020-12-31	475	3,707,357.74	2020-09-30	177	1,515,944.00
Equity Products	Stock Futures	COGF	HKD	2020-12-31	5	251,351.61	2020-09-30	9	441,504.62
Equity Products	Stock Futures	COLF	HKD	2020-12-31	6	246,997.42	2020-09-30	2	84,936.62
Equity Products	Stock Futures	CPAF	HKD	2020-12-31	NA	NA	2020-09-30	0	0.00
Equity Products	Stock Futures	CPCF	HKD	2020-12-31	153	1,044,136.77	2020-09-30	179	1,220,393.85
Equity Products	Stock Futures	CPIF	HKD	2020-12-31	2	46,633.87	2020-09-30	6	134,518.46
Equity Products	Stock Futures	CRRF	HKD	2020-12-31	NA	NA	2020-09-30	0	0.00
Equity Products	Stock Futures	CSAF	HKD	2020-12-31	22	2,086,759.68	2020-09-30	29	2,432,444.62
Equity Products	Stock Futures	CSEF	HKD	2020-12-31	2	18,270.97	2020-09-30	3	16,819.08
Equity Products	Stock Futures	CTBF	HKD	2020-12-31	4	254,554.84	2020-09-30	0	27,027.69
Equity Products	Stock Futures	CTCF	HKD	2020-12-31	38	166,718.06	2020-09-30	7	34,692.92
Equity Products	Stock Futures	CTSF	HKD	2020-12-31	67	1,147,260.65	2020-09-30	155	2,933,190.46
Equity Products	Stock Futures	EVGF	HKD	2020-12-31	34	1,166,986.45	2020-09-30	34	1,397,188.92
Equity Products	Stock Futures	FOSF	HKD	2020-12-31	NA	NA	2020-09-30	0	0.00
Equity Products	Stock Futures	GACF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	GAHF	HKD	2020-12-31	134	14,178,651.61	2020-09-30	83	6,870,612.31
Equity Products	Stock Futures	GLXF	HKD	2020-12-31	131	7,623,867.74	2020-09-30	186	10,341,843.08
Equity Products	Stock Futures	GWMF	HKD	2020-12-31	27	4,530,551.61	2020-09-30	11	897,083.08
Equity Products	Stock Futures	HAIF	HKD	2020-12-31	4	289,274.19	2020-09-30	3	230,055.38
Equity Products	Stock Futures	HCFF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	HEHF	HKD	2020-12-31	0	9,419.35	2020-09-30	11	232,990.77
Equity Products	Stock Futures	HEXF	HKD	2020-12-31	520	20,046,762.58	2020-09-30	510	18,636,112.62
Equity Products	Stock Futures	HKBF	HKD	2020-12-31	603	9,369,307.10	2020-09-30	610	8,006,582.77
Equity Products	Stock Futures	HKGF	HKD	2020-12-31	28	328,172.26	2020-09-30	13	150,473.23
Equity Products	Stock Futures	HLDF	HKD	2020-12-31	7	217,188.71	2020-09-30	4	113,175.38
Equity Products	Stock Futures	HNPF	HKD	2020-12-31	0	180.65	2020-09-30	0	0.00
Equity Products	Stock Futures	HSBF	HKD	2020-12-31	36	457,336.77	2020-09-30	32	378,684.62
Equity Products	Stock Futures	HTSF	HKD	2020-12-31	NA	NA	2020-09-30	0	0.00
Equity Products	Stock Futures	ICBF	HKD	2020-12-31	145	686,872.26	2020-09-30	60	264,448.92
Equity Products	Stock Futures	KSOF	HKD	2020-12-31	20	858,801.61	2020-09-30	20	789,076.92
Equity Products	Stock Futures	LIFF	HKD	2020-12-31	NA	NA	2020-09-30	0	0.00
Equity Products	Stock Futures	LNKF	HKD	2020-12-31	7	496,696.77	2020-09-30	8	488,801.54
Equity Products	Stock Futures	METF	HKD	2020-12-31	374	54,731,487.10	2020-09-30	253	28,119,106.15
Equity Products	Stock Futures	MIUF	HKD	2020-12-31	1,195	31,324,041.94	2020-09-30	1,583	31,755,155.38
Equity Products	Stock Futures	MSBF	HKD	2020-12-31	3	125,793.55	2020-09-30	2	75,680.00
Equity Products	Stock Futures	MTRF	HKD	2020-12-31	41	868,733.06	2020-09-30	11	215,280.77

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Equity Products	Stock Futures	NCLF	HKD	2020-12-31	88	2,751,695.16	2020-09-30	4	113,947.69
Equity Products	Stock Futures	NWDF	HKD	2020-12-31	1	30,114.52	2020-09-30	0	0.00
Equity Products	Stock Futures	PAIF	HKD	2020-12-31	331	14,850,370.16	2020-09-30	516	21,583,212.31
Equity Products	Stock Futures	PECF	HKD	2020-12-31	54	257,532.26	2020-09-30	48	255,389.54
Equity Products	Stock Futures	PICF	HKD	2020-12-31	23	266,468.39	2020-09-30	8	99,100.31
Equity Products	Stock Futures	SANF	HKD	2020-12-31	39	500,151.61	2020-09-30	17	218,038.15
Equity Products	Stock Futures	SHKF	HKD	2020-12-31	22	2,231,746.77	2020-09-30	2	222,487.69
Equity Products	Stock Futures	SMCF	HKD	2020-12-31	39	2,063,358.33	2020-09-30	0	6,014.06
Equity Products	Stock Futures	SNOF	HKD	2020-12-31	32	4,701,819.35	2020-09-30	23	2,842,920.00
Equity Products	Stock Futures	SOAF	HKD	2020-12-31	NA	NA	2020-09-30	0	0.00
Equity Products	Stock Futures	SUNF	HKD	2020-12-31	31	1,795,590.32	2020-09-30	26	1,826,550.77
Equity Products	Stock Futures	SWAF	HKD	2020-12-31	1	14,863.71	2020-09-30	2	33,105.38
Equity Products	Stock Futures	TCHF	HKD	2020-12-31	1,914	110,881,082.26	2020-09-30	3,099	164,551,549.23
Equity Products	Stock Futures	TRFF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	TWRF	HKD	2020-12-31	47	573,912.90	2020-09-30	45	644,756.92
Equity Products	Stock Futures	WHLF	HKD	2020-12-31	2	43,978.06	2020-09-30	0	7,094.15
Equity Products	Stock Futures	YZCF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	ZJMF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	ALBF	HKD	2020-12-31	879	120,374,400.00	2020-09-30	1,005	130,849,181.54
Equity Products	Stock Futures	JDCF	HKD	2020-12-31	217	35,739,619.35	2020-09-30	79	11,424,209.23
Equity Products	Stock Futures	NTEF	HKD	2020-12-31	37	2,579,309.68	2020-09-30	62	4,579,410.77
Equity Products	Stock Futures	NWAF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Products	Stock Futures	HKAF	HKD	2020-12-31	0	0.00	2020-09-30	0	0.00
Equity Index Products	MSCI Taiwan (USD) Index Futures	MTWF	USD	2020-12-31	14,873	804,263,233.23	2020-09-30	2,767	135,936,261.59
Equity Index Products	MSCI Taiwan Net Total Return (USD) Index Futures	MWNF	USD	2020-12-31	500	24,677,209.37	2020-09-30	710	31,404,913.96
Equity Index Products	MSCI Japan Net Total Return (USD) Index Futures	MJUF	USD	2020-12-31	347	26,808,888.98	2020-09-30	0	0.00
Equity Index Products	MSCI India Net Total Return (USD) Index Futures	MINF	USD	2020-12-31	169	12,876,685.44	2020-09-30	22	1,510,100.59
Equity Index Products	MSCI China Free Net Total Return (USD) Index Futures	MCNF	USD	2020-12-31	349	20,013,500.26	2020-09-30	282	15,176,951.79
Equity Index Products	MSCI Indonesia Net Total Return (USD) Index Futures	MDNF	USD	2020-12-31	431	6,896,419.75	2020-09-30	30	401,220.69
Equity Index Products	MSCI Australia Net Total Return (USD) Index Futures	MANF	USD	2020-12-31	0	0.00	2020-09-30	1	55,399.86
Equity Index Products	MSCI Thailand Net Total Return (USD) Index Futures	MTNF	USD	2020-12-31	346	4,368,891.83	2020-09-30	132	1,431,563.29
Equity Index Products	MSCI Malaysia Net Total Return (USD) Index Futures	MMNF	USD	2020-12-31	72	2,778,714.87	2020-09-30	29	1,039,968.38
Equity Index Products	MSCI EM Asia Net Total Return (USD) Index Futures	EANF	USD	2020-12-31	1,284	87,738,325.65	2020-09-30	5	324,390
Equity Index Products	MSCI Singapore Net Total Return (USD) Index Futures	MSNF	USD	2020-12-31	0	1,794.03	2020-09-30	0	2,083
Equity Index Products	MSCI Vietnam Net Total Return (USD) Index Futures	MVNF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Hong Kong Net Total Return (USD) Index Futures	MHNF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Philippines Net Total Return (USD) Index Futures	MPNF	USD	2020-12-31	1	25,390.52	2020-09-30	0	0
Equity Index Products	MSCI Indonesia (USD) Index Futures	MIDF	USD	2020-12-31	12	157,447.10	2020-09-30	13	145,639
Equity Index Products	MSCI Emerging Markets Net Total Return (USD) Index Futures	EMNF	USD	2020-12-31	1	72,602.84	2020-09-30	0	0
Equity Index Products	MSCI Emerging Markets (USD) Index Futures	MEMF	USD	2020-12-31	0	0.00	2020-09-30	8	418,166
Equity Index Products	MSCI India (USD) Index Futures	MDAF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI China Free (USD) Index Futures	MCUF	USD	2020-12-31	0	17,012.90	2020-09-30	0	0
Equity Index Products	MSCI Thailand (USD) Index Futures	MTHF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Malaysia (USD) Index Futures	MMYF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Philippines (USD) Index Futures	MPHF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Vietnam (USD) Index Futures	MVTF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Singapore Free Net Total Return (USD) Index Futures	MGNF	USD	2020-12-31	0	0.00	2020-09-30	0	0

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Equity Index Products	MSCI New Zealand Net Total Return (USD) Index Futures	MNZF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI EM ex China Net Total Return (USD) Index Futures	MXCF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI EM ex Korea Net Total Return (USD) Index Futures	MXKF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI EM Asia ex China Net Total Return (USD) Index Futures	MACF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI EM Asia ex Korea Net Total Return (USD) Index Futures	MAKF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI EM EMEA Net Total Return (USD) Index Futures	MEEF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI EM LatAm Net Total Return (USD) Index Futures	MELF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Pacific Net Total Return (USD) Index Futures	MPCF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Pacific ex Japan Net Total Return (USD) Index Futures	MPJF	USD	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Japan (JPY) Index Futures	MJPF	JPY	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Japan Net Total Return (JPY) Index Futures	MJJF	JPY	2020-12-31	0	0.00	2020-09-30	0	0
Equity Index Products	MSCI Singapore Free (SGD) Index Futures	MSGF	SGD	2020-12-31	77	2,353,966.45	2020-09-30	42	1,196,087
Equity Index Products	MSCI Taiwan 25/50 Net Total Return (USD) Index Futures	TWNF	USD	2020-12-31	0	2,986.25	2020-09-30	0	0
Equity Index Products	MSCI Taiwan 25/50 (USD) Index Futures	TWPF	USD	2020-12-31	185	15,200,839.35	2020-09-30	13	1,009,233
Equity Products	Stock Futures	CPBF	HKD	2020-12-31	NA	NA	2020-09-30	0	0
Equity Products	Stock Futures	CPDF	HKD	2020-12-31	4	25,209.36	2020-09-30	NA	NA
Equity Products	Stock Futures	KDSF	HKD	2020-12-31	48	2,634,944.44	2020-09-30	NA	NA
Equity Index Products	Hang Seng TECH Index Futures	HTIF	HKD	2020-12-31	3,509	1,417,811,228.57	2020-09-30	NA	NA
Equity Products	Stock Futures	ALHF	HKD	2020-12-31	38	1,760,011.11	2020-09-30	NA	NA
Equity Products	Stock Futures	PHTF	HKD	2020-12-31	4	177,488.89	2020-09-30	NA	NA
Equity Products	Stock Futures	SUAF	HKD	2020-12-31	0	0.00	2020-09-30	NA	NA
Equity Products	Stock Futures	SUBF	HKD	2020-12-31	0	4,232.12	2020-09-30	NA	NA