SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
4.1	4.1.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital Before; Reported as at quarter end	29/9/2017	HKD104,303,000.00	4.1 - SEOCH 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 which comes in effect in Jan 2017) 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 represents SEOCH's accumulated interest income earned on Reserve Fund Contributions. While interest income does not represent SEOCH'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 DFCCP is consistent with that used in the calculation of KCCP reported in 4.2.1.	30/6/2017	HKD104,231,000.00	4.1 - SEOCH 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 which comes in effect in Jan 2017) 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 represents SEOCH's accumulated interest income earned on Reserve Fund Contributions. While interest income does not represent SEOCH'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 DFCCP is consistent with that used in the calculation of KCCP reported in 4.2.1.
4.1	4.1.2	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital Alongside; Reported as at quarter end	29/9/2017	HKD0.00		30/6/2017	HKD0.00	
4.1	4.1.3	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital After; Reported as at quarter end	29/9/2017	HKD0.00		30/6/2017	HKD0.00	
4.1	4.1.4	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	29/9/2017	HKD2,232,147,211.00		30/6/2017	HKD980,841,824.00	
4.1	4.1.5	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted; Reported as at quarter end	29/9/2017	HKD2,232,147,211.00		30/6/2017	HKD980,841,824.00	
4.1	4.1.6	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Other; Reported as at quarter end	29/9/2017	See Note	4.1.6 - Hong Kong Exchanges and Clearing Limited (HKEX) has committed HKD4 billion from its shareholders' funds as HKEX Risk Management Capital to use only for the strengthening the risk management framework of the three clearing houses as central counterparties. The HKSCC Margin Credit, HKSCC Dynamic Contribution Credit and the HKCC Contingent Advance Capital are supported by the HKD4 billion.	30/6/2017	See Note	4.1.6 - Hong Kong Exchanges and Clearing Limited (HKEX) has committed HKD4 billion from its shareholders' funds as HKEX Risk Management Capital to use only for the strengthening the risk management framework of the three clearing houses as central counterparties. The HKSCC Margin Credit, HKSCC Dynamic Contribution Credit and the HKCC Contingent Advance Capital are supported by the HKD4 billion.
4.1	4.1.7	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	29/9/2017	N/A		30/6/2017	N/A	
4.1	4.1.8	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	29/9/2017	N/A	4.1.8 - SEOCH Procedures stipulate "Notwithstanding the above or any other provisions of these Procedures, SEOCH may assess the adequacy of the Reserve Fund and recalculate the requirements for Variable Contributions based on the abovementioned formula or on such other basis as SEOCH may consider appropriate at its absolute discretion from time to time and following an event of default, SEOCH may further at its absolute discretion determine the appropriate aggregate value of the Reserve Fund for the purpose of calculating any Variable Contributions required taking into account the estimated loss arising from any actions taken by SEOCH in respect of such event of default under Chapter 7 of the Clearing Rules, and in each of the aforementioned circumstances, SEOCH Participants shall pay to SEOCH such Variable Contributions as may from time to time be demanded by SEOCH." Reference: Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.2.3	30/6/2017	N/A	4.1.8 - SEOCH Procedures stipulate "Notwithstanding the above or any other provisions of these Procedures, SEOCH may assess the adequacy of the Reserve Fund and recalculate the requirements for Variable Contributions based on the abovementioned formula or on such other basis as SEOCH may consider appropriate at its absolute discretion from time to time and following an event of default, SEOCH may further at its absolute discretion determine the appropriate aggregate value of the Reserve Fund for the purpose of calculating any Variable Contributions required taking into account the estimated loss arising from any actions taken by SEOCH in respect of such event of default under Chapter 7 of the Clearing Rules, and in each of the aforementioned circumstances, SEOCH Participants shall pay to SEOCH such Variable Contributions as may from time to time be demanded by SEOCH." Reference: Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.2.3
4.1	4.1.9	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed; Reported as at quarter end	29/9/2017	N/A	4.1.9 - SEOCH Rules stipulate that SEOCH Clearing Participants (CPs) 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 a SEOCH CP's liability in the absence of it serving a Resignation Notice. However, a SEOCH CP can limit its liability to certain further replenishment requirement by submitting a Resignation Notice to terminate its participantship in SEOCH. The aggregate liability of a resigning SEOCH CP to replenish a deficiency of Reserve Fund contributions is limited to (a) the aggregate amount of the SEOCH CP's RF contribution requirements on the day SEOCH receives a Resignation Notice; and (b) two times the amount in (a) above. Reference: Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.6; Options Clearing Rules, Chapter 4, Rule 411, 413C-413E	30/6/2017	N/A	4.1.9 - SEOCH Rules stipulate that SEOCH Clearing Participants (CPs) 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 a SEOCH CP's liability in the absence of it serving a Resignation Notice. However, a SEOCH CP can limit its liability to certain further replenishment requirement by submitting a Resignation Notice to terminate its participantship in SEOCH. The aggregate liability of a resigning SEOCH CP to replenish a deficiency of Reserve Fund contributions is limited to (a) the aggregate amount of the SEOCH CP's RF contribution requirements on the day SEOCH receives a Resignation Notice; and (b) two times the amount in (a) above. Reference: Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.6; Options Clearing Rules, Chapter 4, Rule 411, 413C-413E

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
4.1	4.1.10	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Other; Reported as at quarter end	29/9/2017	N/A		30/6/2017	N/A	
4.2	4.2.1	Kccp	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	29/9/2017	HKD5,849,889.57	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.	30/6/2017	HKD6,190,802.54	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.
4.3	4.3.1	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The 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 SEOCH Clearing Participants and realized investment gains.	30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	4.3 - The 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 SEOCH Clearing Participants and realized investment gains.
4.3	4.3.2	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.4	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD2,337,000,000.00 PostHaircut : HKD2,337,000,000.00		30/6/2017	PreHaircut : HKD1,085,000,000.00 PostHaircut : HKD1,085,000,000.00	
4.3	4.3.5	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.6	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.7	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.8	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.9	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.10	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.11	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.12	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.13	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.14	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/6/2017	PreHaircut : HKD0.00 PostHaircut : HKD0.00	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
4.3	4.3.15	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	29/9/2017	PreHaircut : HKD2,337,000,000.00 PostHaircut : HKD2,337,000,000.00		30/6/2017	PreHaircut : HKD1,085,000,000.00 PostHaircut : HKD1,085,000,000.00	
4.4	4.4.1	Credit Risk Disclosures	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.	29/9/2017	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.	30/6/2017	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.
4.4	4.4.2	Credit Risk Disclosures	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be covered by the default fund.	29/9/2017	1		30/6/2017	1	
4.4	4.4.3	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	29/9/2017	PeakDayAmountInPast12Months : 1,685,655,564.00 MeanAverageOverPrevious12Months : 560,544,566.35	4.4.3 - In consensus with the local regulator, SEOCH is subject to a "Cover" requirement of the largest and 5th largest Clearing Participant, i.e. Cover 1+5. Estimated largest aggregate stress loss (in excess of initial margin) under Cover 1+5: - Peak day amount in the previous 12 months = HKD1,869,160,172 - Mean average over the previous 12 months = HKD764,752,775	30/6/2017	PeakDayAmountInPast12Months : 1,081,598,133 MeanAverageOverPrevious12Months : 414,116,061	4.4.3 - In consensus with the local regulator, SEOCH is subject to a "Cover" requirement of the largest and 5th largest Clearing Participant, i.e. Cover 1+5. Estimated largest aggregate stress loss (in excess of initial margin) under Cover 1+5: - Peak day amount in the previous 12 months = HKD1,149,992,310.00 - Mean average over the previous 12 months = HKD548,145,812.35
4.4	4.4.4	Credit Risk Disclosures	Report the number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of initial margin).	29/9/2017	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	30/6/2017	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.5	Credit Risk Disclosures	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	29/9/2017	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	30/6/2017	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.6	Credit Risk Disclosures	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12 months	29/9/2017	PeakDayAmountInPast12Months : HKD34,479,035.12 MeanAverageOverPrevious12Months : HKD168,468.85	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 = HKD34,479,035 - Mean average over the previous 12 months = HKD168,469	30/6/2017	PeakDayAmountInPast12Months : HKD6,797,532.00 MeanAverageOverPrevious12Months : HKD28,424.42	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 = HKD6,797,532 - Mean average over the previous 12 months = HKD28,424
4.4	4.4.7	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any two participants and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	29/9/2017	PeakDayAmountInPast12Months : HKD2,747,988,666.00 MeanAverageOverPrevious12Months : HKD1,051,697,091.21		30/6/2017	PeakDayAmountInPast12Months : HKD1,564,530,753.00 MeanAverageOverPrevious12Months : HKD724,572,833.09	
4.4	4.4.8	Credit Risk Disclosures	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	29/9/2017	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.	30/6/2017	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.
4.4	4.4.9	Credit Risk Disclosures	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	29/9/2017	AmountExceeded1 : HKD0.00		30/6/2017	AmountExceeded1 : HKD0.00	
4.4	4.4.10	Credit Risk Disclosures	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants)? Description: PeakDayAmountInPrevious12Months; MeanAverageOverPrevious12Months	29/9/2017	PeakDayAmountInPast12Months : HKD34,479,035.12 MeanAverageOverPrevious12Months : HKD168,468.85		30/6/2017	PeakDayAmountInPast12Months : HKD6,797,532.00 MeanAverageOverPrevious12Months : HKD28,424.42	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
5.1	5.1.1	Assets eligible as initial margin, and the respective haircuts applied	Assets eligible as initial margin and the respective haircuts applied	29/9/2017	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/6/2017	http://www.hkex.com.hk/eng/prod/clr/dv_clrsett/colleralmange.htm	
5.2	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	29/9/2017	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/6/2017	http://www.hkex.com.hk/eng/prod/clr/dv_clrsett/colleralmange.htm	
5.3	5.3.1	Results of testing of haircuts	Confidence interval targeted through the calculation of haircuts	29/9/2017	99.00%		30/6/2017	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	29/9/2017	1 day		30/6/2017	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	29/9/2017	5 years		30/6/2017	5 years	
5.3	5.3.4	Results of testing of haircuts	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	29/9/2017	2		30/6/2017	0	
6.1	6.1.1	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)	Total initial margin required split by house, client gross, client net and total(if not segregated);	29/9/2017	House_Net : HKD1,650,673,565.20 Client_Gross : HKD2,651,890,748.00 Client_Net : HKD2,446,319,205.60 Total : HKD6,748,883,518.80	6.1 - SEOCH 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 SEOCH 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 a SEOCH 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 and Block Trade margin requirement for all client nature accounts on an aggregated basis for settlement, these figures are consolidated under "IM_Client (Net)" for reporting purpose.	30/6/2017	House_Net : HKD1,284,688,870.00 Client_Gross : HKD2,262,998,381.00 Client_Net : HKD1,869,187,374.00 Total : HKD5,416,874,625.00	6.1 - SEOCH 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 SEOCH 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 a SEOCH 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 and Block Trade margin requirement for all client nature accounts on an aggregated basis for settlement, these figures are consolidated under "IM_Client (Net)" for reporting purpose.
6.2	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 to 6.2.15 - SEOCH 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, SEOCH holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since SEOCH does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.	30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 to 6.2.15 - SEOCH 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, SEOCH holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since SEOCH does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.
6.2	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.2	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD8,975,000,000.00 TotalIM_PostHaircut : HKD8,975,000,000.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD7,288,000,000.00 TotalIM_PostHaircut : HKD7,288,000,000.00	
6.2	6.2.5	For each clearing service, total initial margin held, split by house and client	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.7	For each clearing service, total initial margin held, split by house and client	Non-Cash Agency Bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.8	For each clearing service, total initial margin held, split by house and client	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.9	For each clearing service, total initial margin held, split by house and client	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.10	For each clearing service, total initial margin held, split by house and client	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	29/9/2017	HouseIM_PreHaircut : HKD10,080,000.00 HouseIM_PostHaircut : HKD7,056,000.00 ClientIM_PreHaircut : HKD1,434,746,309.56 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD1,444,826,309.56 TotalIM_PostHaircut : HKD7,056,000.00		30/6/2017	HouseIM_PreHaircut : HKD12,871,400.00 HouseIM_PostHaircut : HKD9,009,980.00 ClientIM_PreHaircut : HKD1,598,818,162.84 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD1,611,689,562.84 TotalIM_PostHaircut : HKD9,009,980.00	
6.2	6.2.11	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.12	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.13	For each clearing service, total initial margin held, split by house and client	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD62,655,713.41 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD62,655,713.41 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD111,340,752.22 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD111,340,752.22 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.14	For each clearing service, total initial margin held, split by house and client	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	29/9/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		30/6/2017	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A	
6.3	6.3.1	Initial Margin rates on individual contracts, where the CCP sets such rates	Initial Margin rates on individual contracts where the CCP sets such rates	29/9/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm		30/6/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm	
6.4	6.4.1	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model	29/9/2017	VaR based on historical volatility		30/6/2017	VaR based on historical volatility	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.4	6.4.2	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.3	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name	29/9/2017	SPAN		30/6/2017	SPAN	
6.4	6.4.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.5	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level	29/9/2017	99.87%	6.4.5 - SEOCH determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.	30/6/2017	99.87%	6.4.5 - SEOCH determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.
6.4	6.4.6	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.7	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period	29/9/2017	90 days		30/6/2017	90 days	
6.4	6.4.8	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.9	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments	29/9/2017	lambda = 0.96		30/6/2017	lambda = 0.96	
6.4	6.4.10	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.11	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close Out Period (days)	29/9/2017	1		30/6/2017	1	
6.4	6.4.12	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close out period change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.4	6.4.13	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Rates Link	29/9/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm		30/6/2017	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm	
6.4	6.4.14	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review	29/9/2017	Daily		30/6/2017	Daily	
6.4	6.4.15	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review Change Effective Date	29/9/2017	2000-01-25		30/6/2017	2000-01-25	
6.5	6.5.1.1	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account	29/9/2017	4		30/6/2017	5	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.5	6.5.1.2	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	Frequency of daily back-testing result measurements.	29/9/2017	Dayend		30/6/2017	Dayend	
6.5	6.5.1.3	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	Time of daily back-testing result if measured once a day.	29/9/2017	End of Business		30/6/2017	End of Business	
6.5	6.5.2	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of observations	29/9/2017	86,001		30/6/2017	82,559	
6.5	6.5.3	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Achieved coverage level	29/9/2017	100.00%		30/6/2017	99.99%	
6.5	6.5.4	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size	29/9/2017	HKD24,080.00	6.5.4 - The calculation of uncovered exposure is based on breaches of margin coverage which does not include add-ons, such as concentration risk margin.	30/6/2017	HKD24,080.00	6.5.4 - The calculation of uncovered exposure is based on breaches of margin coverage which does not include add-ons, such as concentration risk margin.
6.5	6.5.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	29/9/2017	HKD9,140.50		30/6/2017	HKD7,132.60	
6.6	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business	Average Total Variation Margin Paid to the CCP by participants each business	29/9/2017	HKD10,393,333.54		30/6/2017	HKD11,549,299.19	
6.7	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	Maximum total variation margin paid to the CCP on any given business day over the period	29/9/2017	HKD49,620,028.00		30/6/2017	HKD40,960,807.00	
6.8	6.8.1	Maximum aggregate initial margin call on any given business day over the period	Maximum aggregate initial margin call on any given business day over the period	29/9/2017	HKD809,760,369.49		30/6/2017	HKD341,432,445.42	
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	29/9/2017	Cover 1 across HKSCC, SEOCH and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	30/6/2017	Cover 1 across HKSCC, SEOCH and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.
7.1	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.2 to 7.1.4 - SEOCH does not hold qualifying liquid resources in these composition types.	30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.2 to 7.1.4 - SEOCH does not hold qualifying liquid resources in these composition types.
7.1	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.4	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : HKD2,339,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD1,130 million in liquid resources are used to provide liquidity support to HKSCC, HKCC and SEOCH.	30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : HKD1,091,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD1,172 million in liquid resources are used to provide liquidity support to HKSCC, HKCC and SEOCH.
7.1	7.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (e) secured committed lines of credit (ie those for which collateral/security will be provided by the CCP if drawn) including committed foreign exchange swaps and committed repos	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.6 to 7.1.9 (except for 7.1.7) - SEOCH does not hold qualifying liquid resources in these composition types. 7.1.7 - HKEX has arranged a total of HKD10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH and HKEX.	30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	7.1.6 to 7.1.9 (except for 7.1.7) - SEOCH does not hold qualifying liquid resources in these composition types. 7.1.7 - HKEX has arranged a total of HKD10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH and HKEX.
7.1	7.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"	
7.1	7.1.8	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements even in extreme but plausible market conditions	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	29/9/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A		30/6/2017	SizeAndCompositionOfQualifyingLiquidResources : N/A	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	29/9/2017	No		30/6/2017	No	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.1	7.1.11	Liquidity Risk	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	29/9/2017	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.		30/6/2017	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
7.2	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	29/9/2017	HKD0.00	7.2.1 - SEOCH does not maintain any supplementary liquidity risk resources above the qualifying liquid resources provided in 7.1.5.	30/6/2017	HKD0.00	7.2.1 - SEOCH does not maintain any supplementary liquidity risk resources above the qualifying liquid resources provided in 7.1.5.
7.3	7.3.1	Liquidity Risk	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	29/9/2017	SameDayPayment_Total : HKD4,186,527,943.23 MultiDayPayment_Total : HKD7,837,182,813.23	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH. 7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.	30/6/2017	SameDayPayment_Total : HKD4,636,461,812.37 MultiDayPayment_Total : HKD7,874,074,301.15	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH. 7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.
7.3	7.3.2	Liquidity Risk	Report the number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much.; No. of days in quarter	29/9/2017	0		30/6/2017	0	
7.3	7.3.3	Liquidity Risk	Number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much; Amount of excess on each day	29/9/2017	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	30/6/2017	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.
7.3	7.3.4	Liquidity Risk	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	29/9/2017	SameDayPayment_Total : HKD5,525,296,700.61 MultiDayPayment_Total : HKD9,329,557,037.51		30/6/2017	SameDayPayment_Total : HKD5,525,296,700.61 MultiDayPayment_Total : HKD9,329,557,037.51	7.3.4 - Revised MultiDayPayment_Total for 2016-12-31 and 2017-03-31, detail please refer to DataFile 7_3
7.3	7.3.5	Liquidity Risk	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	29/9/2017	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn down in HKD, CNY and USD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.	30/6/2017	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn down in HKD, CNY and USD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.
7.3	7.3.6	Liquidity Risk	Number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much	29/9/2017	NumberOfDays_HKD : N/A		30/6/2017	NumberOfDays_HKD : N/A	
7.3	7.3.7	Liquidity Risk	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	29/9/2017	AmountExceeded1 : N/A		30/6/2017	AmountExceeded1 : N/A	
12.1	12.1.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a DvP settlement mechanism	29/9/2017	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or PvP settlement mechanism is not applicable to SEOCH.	30/6/2017	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or PvP settlement mechanism is not applicable to SEOCH.
12.1	12.1.2	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a DvD settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.1	12.1.3	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a PvP settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.2	12.2.1	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a DvP settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.2	12.2.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a DvD settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
12.2	12.2.3	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a PvP settlement mechanism	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.1	quantitative information related to defaults	Quantitative information related to defaults; Amount of loss versus amount of initial margin	29/9/2017	N/A	13.1 - No Clearing Participant default occurred in Q1-Q3 of 2017. References to default cases occurring before 2017 can be found in the HKEX Annual Report.	30/6/2017	N/A	13.1 - No Clearing Participant default occurred in first half of 2017. References to default cases occurring before 2017 can be found in the HKEX Annual Report.

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
13.1	13.1.2	quantitative information related to defaults	Quantitative information related to defaults; Amount of other financial resources used to cover losses	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.3.1	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.3.2	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	29/9/2017	N/A		30/6/2017	N/A	
13.1	13.1.4	quantitative information related to defaults	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	29/9/2017	N/A		30/6/2017	N/A	
14.1	14.1.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in individually segregated accounts	29/9/2017	48.30%	14.1.1 & 14.1.2 - The shares are calculated based on the total market notional values (which also includes the notional values of non-client accounts).	30/6/2017	45.54%	14.1.1 & 14.1.2 - The shares are calculated based on the total market notional values (which also includes the notional values of non-client accounts).
14.1	14.1.2	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	29/9/2017	17.46%		30/6/2017	17.27%	
14.1	14.1.3	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	29/9/2017	NA	14.1.3 & 14.1.4 - The account structure of SEOCH does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.	30/6/2017	N/A	14.1.3 & 14.1.4 - The account structure of SEOCH does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.
14.1	14.1.4	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in comingled house and client accounts	29/9/2017	NA		30/6/2017	N/A	
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	31/12/2016	HKD58,000,000.00		31/12/2016	HKD58,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	31/12/2016	HKD18,000,000.00		31/12/2016	HKD18,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	31/12/2016	HKD125,000,000.00		31/12/2016	HKD125,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	31/12/2016	HKD33,000,000.00		31/12/2016	HKD33,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	31/12/2016	HKD86,000,000.00		31/12/2016	HKD86,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	31/12/2016	HKD6,209,000,000.00		31/12/2016	HKD6,209,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	31/12/2016	HKD6,046,000,000.00		31/12/2016	HKD6,046,000,000.00	
15.2	15.2.6	General business risk; Financial Disclosures	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	31/12/2016	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		31/12/2016	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.	
15.2	15.2.7	General business risk; Financial Disclosures	Additional items as necessary	31/12/2016	Not applicable		31/12/2016	Not applicable	
15.3	15.3.1	General business risk; Income breakdown	Percentage of total income that comes from fees related to provision of clearing services	31/12/2016	50.95%		31/12/2016	50.95%	
15.3	15.3.2	General business risk; Income breakdown	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	31/12/2016	48.90%		31/12/2016	48.90%	
16.1	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin	29/9/2017	HKD8,975,000,000.00		30/6/2017	HKD7,288,000,000.00	
16.1	16.1.2	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as default fund contribution	29/9/2017	HKD2,235,000,000.00		30/6/2017	HKD987,000,000.00	
16.2	16.2.1	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo)	29/9/2017	100.00%		30/6/2017	100.00%	
16.2	16.2.2	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited	29/9/2017	Not applicable	16.2.2 & 16.2.3 - The role of the central bank in Hong Kong, Hong Kong Monetary Authority (HKMA), does not include taking cash deposits from retail customers.	30/6/2017	Not applicable	16.2.2 & 16.2.3 - The role of the central bank in Hong Kong, Hong Kong Monetary Authority (HKMA), does not include taking cash deposits from retail customers.
16.2	16.2.3	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	29/9/2017	Not applicable		30/6/2017	Not applicable	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
16.2	16.2.4	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.5	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	29/9/2017	100.00%		30/6/2017	100.00%	
16.2	16.2.6	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.7	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.8	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	29/9/2017	Percentage_HKD : 100.00% Percentage_USD : 0.00%		30/6/2017	Percentage_HKD : 100.00% Percentage_USD : 0.00%	
16.2	16.2.9	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds	29/9/2017	0.25 year		30/6/2017	0.26 year	
16.2	16.2.10	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Domestic sovereign government bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.11	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other sovereign government bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.12	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Agency Bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.13	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; State/municipal bonds	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.14	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other instruments	29/9/2017	0.00%		30/6/2017	0.00%	
16.2	16.2.15	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	29/9/2017	Percentage_HKD : 0.00% Percentage_USD : 0.00%		30/6/2017	Percentage_HKD : 0.00% Percentage_USD : 0.00%	
16.2	16.2.16	How total cash received from participants (16.1) is held/deposited/invested, including;	Weighted average maturity of securities	29/9/2017	0.00 year		30/6/2017	0.00 year	
16.2	16.2.17	How total cash received from participants (16.1) is held/deposited/invested, including;	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)	29/9/2017	0		30/6/2017	0	
16.2	16.2.18	How total cash received from participants (16.1) is held/deposited/invested, including;	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.	29/9/2017	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEX Group that can be deposited with any one of its counterparties. For HK Exchange Funds Bills & Notes, the limit is 25% of all internally managed funds. For HKD Note issuing banks, the maturity weighted limit is 25% based on 12-month moving average of HKEX shareholders' equity. For all other issuers, the maturity weighted limit ranges from 10% to 15% based on 12-month moving average of HKEX shareholders' equity.		30/6/2017	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEX Group that can be deposited with any one of its counterparties. For HK Exchange Funds Bills & Notes, the limit is 25% of all internally managed funds. For HKD Note issuing banks, the maturity weighted limit is 25% based on 12-month moving average of HKEX shareholders' equity. For all other issuers, the maturity weighted limit ranges from 10% to 15% based on 12-month moving average of HKEX shareholders' equity.	
16.2	16.2.19	How total cash received from participants (16.1) is held/deposited/invested, including;	State the number of times over the previous quarter in which this limit has been exceeded.	29/9/2017	0		30/6/2017	0	
16.2	16.2.20	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as securities.	29/9/2017	0.00%		30/6/2017	0.00%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	29/9/2017	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.	30/6/2017	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.
16.3	16.3.2	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Default fund)	29/9/2017	N/A		30/6/2017	N/A	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
16.3	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	29/9/2017	N/A		30/6/2017	N/A	
16.3	16.3.4	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash); default fund; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	29/9/2017	N/A		30/6/2017	N/A	
17.1	17.1.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	29/9/2017	99.95%		30/6/2017	99.95%	
17.2	17.2.1	Actual availability of the core system(s) over the previous twelve month period	Actual availability of the core system(s) over the previous twelve month period	29/9/2017	100.00%		30/6/2017	100.00%	
17.3	17.3.1	Total number of failures	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	29/9/2017	DurationofFailure : 00:00:00		30/6/2017	DurationofFailure : 00:00:00	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	29/9/2017	within 2 hours		30/6/2017	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	29/9/2017	9		30/6/2017	9	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	29/9/2017	63		30/6/2017	63	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	29/9/2017	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.	30/6/2017	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.
18.1	18.1.2.1	Number of clearing members, by clearing service	Number of central bank participants	29/9/2017	N/A		30/6/2017	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	29/9/2017	N/A		30/6/2017	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	29/9/2017	N/A		30/6/2017	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	29/9/2017	72	18.1.2.4 - All SEOCH Clearing Participants are required to be licensed as licensed corporations by SEOCH's local regulator, the Securities and Futures Commission.	30/6/2017	72	18.1.2.4 - All SEOCH Clearing Participants are required to be licensed as licensed corporations by SEOCH's local regulator, the Securities and Futures Commission.
18.1	18.1.3.1	Number of clearing members, by clearing service	Number of domestic participants	29/9/2017	72	18.1.3.1 - All SEOCH Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.	30/6/2017	72	18.1.3.1 - All SEOCH Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	29/9/2017	N/A	18.1.3.2 - SEOCH does not offer this category of SEOCH Clearing Participantship because all SEOCH Clearing Participants are required to be domestically incorporated.	30/6/2017	N/A	18.1.3.2 - SEOCH does not offer this category of SEOCH Clearing Participantship because all SEOCH Clearing Participants are required to be domestically incorporated.
18.2	18.2.1	Open Position Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.	30/6/2017	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.
18.2	18.2.2	Open Position Concentration	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : 54.89% PeakInQuarter : 55.55%		30/6/2017	AverageInQuarter : 54.02% PeakInQuarter : 54.77%	
18.2	18.2.3	Open Position Concentration	For each clearing service with 25 or more members; Percentage of open positions held by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : 75.41% PeakInQuarter : 76.62%		30/6/2017	AverageInQuarter : 74.17% PeakInQuarter : 74.96%	
18.3	18.3.1	Initial Margin Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : N/A PeakInQuarter : N/A		30/6/2017	AverageInQuarter : N/A PeakInQuarter : N/A	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
18.3	18.3.2	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : 61.70% PeakInQuarter : 66.94%		30/6/2017	AverageInQuarter : 54.65% PeakInQuarter : 58.67%	
18.3	18.3.3	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	29/9/2017	AverageInQuarter : 73.49% PeakInQuarter : 77.38%		30/6/2017	AverageInQuarter : 68.64% PeakInQuarter : 71.43%	
18.4	18.4.1	Segregated Default Fund Concentration	For each segregated default fund with ten or more members, but fewer than 25 members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	29/9/2017	N/A	18.4.1 - Not applicable to SEOCH which has more than 25 members onboard.	30/6/2017	N/A	18.4.1 - Not applicable to SEOCH which has more than 25 members onboard.
18.4	18.4.2	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	29/9/2017	55.69%		30/6/2017	42.19%	
18.4	18.4.3	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate	29/9/2017	68.34%		30/6/2017	56.07%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	29/9/2017	N/A	19.1.1 - SEOCH deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence SEOCH does not have information on the number of retail clients of its Clearing Participants.	30/6/2017	N/A	19.1.1 - SEOCH deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence SEOCH does not have information on the number of retail clients of its Clearing Participants.
19.1	19.1.2	Tiered participation arrangements, measures of concentration of client clearing	Number of direct members that clear for clients	29/9/2017	72		30/6/2017	72	
19.1	19.1.3.1	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak	29/9/2017	71.16%		30/6/2017	73.46%	
19.1	19.1.3.2	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average	29/9/2017	18.04%		30/6/2017	18.68%	
19.1	19.1.4.1	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak	29/9/2017	58.37%		30/6/2017	58.93%	
19.1	19.1.4.2	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average	29/9/2017	8.85%		30/6/2017	8.84%	
20.1	20.1.1	FMI Links, Value of Trades	Value of trades cleared through each link – as a share of total trade values/total notional values cleared	29/9/2017	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.	30/6/2017	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.
20.2	20.2.1	FMI Links, Initial Margin or equivalent financial resources provided	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link	29/9/2017	N/A		30/6/2017	N/A	
20.3	20.3.1	FMI Links, Initial Margin or equivalent financial resources collected	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.1.1	FMI Links, Results of Back-testing coverage	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.1.2	FMI Links, Results of Back-testing coverage	Back-testing results frequency - state if measured intraday/continuously/once a day	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.1.3	FMI Links, Results of Back-testing coverage	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank	29/9/2017	N/A		30/6/2017	N/A	
20.4	20.4.2	FMI Links, Results of Back-testing coverage	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day	29/9/2017	N/A		30/6/2017	N/A	

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	29/9/2017	N/A		30/6/2017	N/A	
20.5	20.5.1.1	FMI Links, Additional pre-funded financial resources provided to	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP	29/9/2017	N/A		30/6/2017	N/A	
20.5	20.5.1.2	FMI Links, Additional pre-funded financial resources provided to	Whether part of, additional to, or separate from the standard default fund	29/9/2017	N/A		30/6/2017	N/A	
20.6	20.6.1.1	FMI Links, Additional pre-funded financial resources collected from	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP	29/9/2017	N/A		30/6/2017	N/A	
20.6	20.6.1.2	FMI Links, Additional pre-funded financial resources collected from	Whether part of, additional to, or separate from the standard default fund	29/9/2017	N/A		30/6/2017	N/A	
20.7	20.7.1	FMI Links, Cross Margining	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	29/9/2017	N/A		30/6/2017	N/A	
20.7	20.7.2	FMI Links, Cross Margining	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.	29/9/2017	N/A		30/6/2017	N/A	
23.1	23.1.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.1	23.1.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.2	23.2.1	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	29/9/2017	N/A	23.2.1 - SEOCH does not clear cash market securities.	30/6/2017	N/A	23.2.1 - SEOCH does not clear cash market securities.
23.2	23.2.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.2	23.2.3	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.2	23.2.4	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	29/9/2017	Please refer to supplementary table below		30/6/2017	Please refer to supplementary table below	
23.3	23.3.1	Disclosure of rules, key procedures, and market data; Execution Facility	Average daily volumes submitted by Execution facility or matching/confirmation venue	29/9/2017	949,711.00		30/6/2017	749,597.00	
23.3	23.3.2	Disclosure of rules, key procedures, and market data; Execution Facility	Notional contract values submitted by Execution facility or matching/confirmation venue	29/9/2017	HKD22,483,894,742.59	23.3.2 - Notional values are denoted in HKD equivalent.	30/6/2017	HKD15,930,485,698.80	23.3.2 - Notional values are denoted in HKD equivalent.

Supplementary Table

Disclosures 23.1 & 23.2

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter - Report Dates	Current Quarter - Average Daily Volumes Please refer to supplementary table below	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 Products	Stock Options	A50O	HKD	29/9/2017	5,545	371,000,884.62	30/6/2017	5,404	323,277,500.00
Equity Products	Stock Options	AACO	HKD	29/9/2017	2,233	265,805,846.15	30/6/2017	2,294	222,546,454.55
Equity Products	Stock Options	ACCO	HKD	29/9/2017	6,510	98,502,253.85	30/6/2017	5,184	67,829,457.63
Equity Products	Stock Options	AIAO	HKD	29/9/2017	9,952	588,733,646.15	30/6/2017	9,791	518,065,661.02
Equity Products	Stock Options	ALCO	HKD	29/9/2017	3,808	43,543,969.23	30/6/2017	1,309	10,134,786.44
Equity Products	Stock Options	AMCO	HKD	29/9/2017	7,274	647,270,338.46	30/6/2017	5,148	425,105,796.61
Equity Products	Stock Options	BCMO	HKD	29/9/2017	2,870	16,644,816.92	30/6/2017	1,934	11,054,555.93
Equity Products	Stock Options	BEAO	HKD	29/9/2017	2,025	13,681,470.77	30/6/2017	808	5,205,410.17
Equity Products	Stock Options	BIHO	HKD	29/9/2017	286	1,777,480.00	30/6/2017	444	2,568,662.71
Equity Products	Stock Options	BOAO	HKD	29/9/2017	NA	NA	30/6/2017	8	125,288.13
Equity Products	Stock Options	BOCO	HKD	29/9/2017	9,426	180,648,215.38	30/6/2017	4,748	81,225,186.44
Equity Products	Stock Options	BYDO	HKD	29/9/2017	2,790	82,775,176.92	30/6/2017	2,143	52,372,101.69
Equity Products	Stock Options	CCCO	HKD	29/9/2017	3,527	36,886,815.38	30/6/2017	4,372	46,387,177.97
Equity Products	Stock Options	CCEO	HKD	29/9/2017	2,767	10,984,141.54	30/6/2017	1,083	4,038,210.17
Equity Products	Stock Options	CCSO	HKD	29/9/2017	1,370	3,353,818.46	30/6/2017	433	751,011.86
Equity Products	Stock Options	CDAO	HKD	29/9/2017	1,452	22,937,046.15	30/6/2017	411	6,265,983.05
Equity Products	Stock Options	CGNO	HKD	29/9/2017	568	12,404,492.31	30/6/2017	199	4,660,067.80
Equity Products	Stock Options	CHBO	HKD	29/9/2017	3,076	132,911,135.77	30/6/2017	NA	NA
Equity Products	Stock Options	CHTO	HKD	29/9/2017	23,491	997,121,423.08	30/6/2017	18,200	786,340,847.46
Equity Products	Stock Options	CHUO	HKD	29/9/2017	9,154	214,719,184.62	30/6/2017	6,094	134,658,084.75
Equity Products	Stock Options	CITO	HKD	29/9/2017	1,378	16,543,792.31	30/6/2017	991	11,798,830.51

SEOCH_Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Equity Products	Stock Options	CKHO	HKD	29/9/2017	5,074	259,320,923.08	30/6/2017	5,933	290,589,618.64
Equity Products	Stock Options	CKPO	HKD	29/9/2017	2,029	131,906,400.00	30/6/2017	1,572	91,531,745.76
Equity Products	Stock Options	CLIO	HKD	29/9/2017	34,068	868,769,707.69	30/6/2017	27,947	679,745,881.36
Equity Products	Stock Options	CLPO	HKD	29/9/2017	1,111	45,095,153.85	30/6/2017	882	35,666,271.19
Equity Products	Stock Options	CMBO	HKD	29/9/2017	14,721	194,569,607.69	30/6/2017	13,382	146,541,500.00
Equity Products	Stock Options	CNCO	HKD	29/9/2017	29,367	269,456,615.38	30/6/2017	20,504	183,325,576.27
Equity Products	Stock Options	COLO	HKD	29/9/2017	6,005	310,764,461.54	30/6/2017	6,771	312,495,830.51
Equity Products	Stock Options	CPAO	HKD	29/9/2017	724	8,794,092.31	30/6/2017	527	6,230,449.15
Equity Products	Stock Options	CPCO	HKD	29/9/2017	5,667	67,169,467.69	30/6/2017	5,477	68,087,905.08
Equity Products	Stock Options	CPIO	HKD	29/9/2017	5,635	195,745,753.85	30/6/2017	2,941	86,517,186.44
Equity Products	Stock Options	CRCO	HKD	29/9/2017	2,391	12,334,792.31	30/6/2017	1,735	9,432,838.98
Equity Products	Stock Options	CRGO	HKD	29/9/2017	3,847	24,520,407.69	30/6/2017	1,927	12,356,796.61
Equity Products	Stock Options	CRLO	HKD	29/9/2017	2,020	98,109,415.38	30/6/2017	1,388	59,200,813.56
Equity Products	Stock Options	CS3O	HKD	29/9/2017	-	-	30/6/2017	1	19,016.95
Equity Products	Stock Options	CSAO	HKD	29/9/2017	7,591	528,061,923.08	30/6/2017	5,518	338,893,771.19
Equity Products	Stock Options	CSBO	HKD	29/9/2017	2,493	24,593,061.91	30/6/2017	5,080	47,961,000.71
Equity Products	Stock Options	CSEO	HKD	29/9/2017	11,988	112,879,461.54	30/6/2017	22,457	211,251,322.03
Equity Products	Stock Options	CTBO	HKD	29/9/2017	6,980	35,374,906.15	30/6/2017	2,131	10,567,755.93
Equity Products	Stock Options	CTCO	HKD	29/9/2017	2,149	16,544,375.38	30/6/2017	2,846	21,981,308.47
Equity Products	Stock Options	CTSO	HKD	29/9/2017	9,335	158,753,430.77	30/6/2017	2,728	44,382,881.36
Equity Products	Stock Options	DFMO	HKD	29/9/2017	836	16,787,646.15	30/6/2017	661	11,716,220.34
Equity Products	Stock Options	ESPO	HKD	29/9/2017	-	-	30/6/2017	100	65,115.25
Equity Products	Stock Options	FIAO	HKD	29/9/2017	0	1,083.08	30/6/2017	7	20,300.00
Equity Products	Stock Options	FIHO	HKD	29/9/2017	10	27,350.77	30/6/2017	70	196,874.58
Equity Products	Stock Options	GAHO	HKD	29/9/2017	2,766	264,942,269.23	30/6/2017	2,763	171,282,863.64
Equity Products	Stock Options	GLXO	HKD	29/9/2017	9,639	470,766,138.46	30/6/2017	11,550	497,826,949.15
Equity Products	Stock Options	GWMO	HKD	29/9/2017	34,019	170,932,053.85	30/6/2017	34,029	162,656,788.14
Equity Products	Stock Options	HAIO	HKD	29/9/2017	3,376	88,641,076.92	30/6/2017	1,920	50,609,813.56
Equity Products	Stock Options	HCFO	HKD	29/9/2017	625	68,651,692.31	30/6/2017	455	46,180,932.20
Equity Products	Stock Options	HEBO	HKD	29/9/2017	10	408,676.47	30/6/2017	15	503,432.20
Equity Products	Stock Options	HECO	HKD	29/9/2017	183	6,917,096.65	30/6/2017	NA	NA
Equity Products	Stock Options	HEDO	HKD	29/9/2017	10	389,838.73	30/6/2017	NA	NA
Equity Products	Stock Options	HEHO	HKD	29/9/2017	2,216	80,684,707.69	30/6/2017	1,635	55,592,330.51
Equity Products	Stock Options	HEXO	HKD	29/9/2017	84,112	1,840,123,038.46	30/6/2017	55,376	1,130,249,440.68
Equity Products	Stock Options	HGBO	HKD	29/9/2017	NA	NA	30/6/2017	-	-
Equity Products	Stock Options	HGNO	HKD	29/9/2017	1,357	42,925,484.62	30/6/2017	1,081	30,899,703.39
Equity Products	Stock Options	HKAO	HKD	29/9/2017	NA	NA	30/6/2017	-	-
Equity Products	Stock Options	HKBO	HKD	29/9/2017	57,717	1,763,281,138.46	30/6/2017	42,207	1,155,384,894.92
Equity Products	Stock Options	HKEO	HKD	29/9/2017	13	216,969.23	30/6/2017	74	1,196,375.02
Equity Products	Stock Options	HKFO	HKD	29/9/2017	NA	NA	30/6/2017	-	-
Equity Products	Stock Options	HKGO	HKD	29/9/2017	834	12,197,907.69	30/6/2017	656	10,049,152.54
Equity Products	Stock Options	HLAO	HKD	29/9/2017	NA	NA	30/6/2017	2	79,121.95
Equity Products	Stock Options	HLBO	HKD	29/9/2017	27	1,490,323.04	30/6/2017	220	11,168,166.49
Equity Products	Stock Options	HLCO	HKD	29/9/2017	NA	NA	30/6/2017	-	-
Equity Products	Stock Options	HLDO	HKD	29/9/2017	2,796	139,327,169.23	30/6/2017	1,241	59,694,711.86
Equity Products	Stock Options	HNPO	HKD	29/9/2017	1,846	19,544,953.85	30/6/2017	1,976	21,951,627.12
Equity Products	Stock Options	HSBO	HKD	29/9/2017	2,650	45,941,407.69	30/6/2017	2,090	33,058,669.49
Equity Products	Stock Options	JXCO	HKD	29/9/2017	7,754	105,903,676.92	30/6/2017	3,872	47,645,771.19
Equity Products	Stock Options	KLEO	HKD	29/9/2017	758	11,268,292.31	30/6/2017	996	14,324,538.98
Equity Products	Stock Options	KSOO	HKD	29/9/2017	2,678	52,000,107.69	30/6/2017	2,577	54,581,288.14
Equity Products	Stock Options	LENO	HKD	29/9/2017	7,272	69,097,433.85	30/6/2017	11,838	123,383,359.32
Equity Products	Stock Options	LIFO	HKD	29/9/2017	1,767	11,938,596.92	30/6/2017	1,231	7,832,989.83
Equity Products	Stock Options	LNKO	HKD	29/9/2017	984	60,379,507.69	30/6/2017	883	52,054,672.73
Equity Products	Stock Options	MENO	HKD	29/9/2017	1,206	21,683,676.92	30/6/2017	358	5,447,898.31
Equity Products	Stock Options	MGMO	HKD	29/9/2017	2,259	15,699,723.08	30/6/2017	888	5,984,881.36
Equity Products	Stock Options	MSBO	HKD	29/9/2017	7,238	143,009,423.08	30/6/2017	4,556	91,643,283.90
Equity Products	Stock Options	MTAO	HKD	29/9/2017	14	332,523.09	30/6/2017	191	4,375,216.61
Equity Products	Stock Options	MTRO	HKD	29/9/2017	2,091	47,106,823.08	30/6/2017	2,907	64,542,711.86
Equity Products	Stock Options	NBMO	HKD	29/9/2017	11,465	118,423,446.15	30/6/2017	5,436	52,145,264.41
Equity Products	Stock Options	NCLO	HKD	29/9/2017	2,753	132,677,646.15	30/6/2017	1,261	50,037,423.73
Equity Products	Stock Options	NWDO	HKD	29/9/2017	4,585	50,152,538.46	30/6/2017	1,819	18,394,398.31
Equity Products	Stock Options	PAIO	HKD	29/9/2017	66,546	1,984,788,669.23	30/6/2017	47,641	1,155,724,220.34
Equity Products	Stock Options	PECO	HKD	29/9/2017	16,245	163,627,132.31	30/6/2017	11,351	120,871,016.95
Equity Products	Stock Options	PICO	HKD	29/9/2017	3,108	89,221,661.54	30/6/2017	3,313	81,479,576.27
Equity Products	Stock Options	PINO	HKD	29/9/2017	734	13,172,646.15	30/6/2017	307	4,984,271.19
Equity Products	Stock Options	PLEO	HKD	29/9/2017	1,719	8,275,715.38	30/6/2017	988	4,439,271.19
Equity Products	Stock Options	RFPO	HKD	29/9/2017	1,944	12,745,163.08	30/6/2017	724	3,636,833.90
Equity Products	Stock Options	SANO	HKD	29/9/2017	15,513	225,384,996.92	30/6/2017	12,081	171,299,254.24
Equity Products	Stock Options	SHKO	HKD	29/9/2017	5,571	698,643,923.08	30/6/2017	3,893	450,488,135.59
Equity Products	Stock Options	STCO	HKD	29/9/2017	4,580	18,370,250.00	30/6/2017	2,542	9,413,241.53
Equity Products	Stock Options	SWAO	HKD	29/9/2017	1,076	42,556,076.92	30/6/2017	1,115	42,894,067.80
Equity Products	Stock Options	TCHO	HKD	29/9/2017	156,166	4,867,186,838.46	30/6/2017	141,125	3,632,604,067.80
Equity Products	Stock Options	TRFO	HKD	29/9/2017	423	5,809,838.46	30/6/2017	346	4,288,949.15
Equity Products	Stock Options	WHLO	HKD	29/9/2017	4,472	320,594,261.54	30/6/2017	1,176	78,716,864.41
Equity Products	Stock Options	WWCO	HKD	29/9/2017	1,058	5,548,252.31	30/6/2017	498	2,638,730.51
Equity Products	Stock Options	XABO	HKD	29/9/2017	2,729	101,849,907.69	30/6/2017	2,271	81,911,288.14
Equity Products	Stock Options	XBCO	HKD	29/9/2017	34,653	135,604,346.15	30/6/2017	28,199	103,546,961.02
Equity Products	Stock Options	XCCO	HKD	29/9/2017	74,715	490,466,344.62	30/6/2017	58,665	372,001,125.42
Equity Products	Stock Options	XICO	HKD	29/9/2017	42,922	240,104,993.85	30/6/2017	29,549	149,378,116.95
Equity Products	Stock Options	YZCO	HKD	29/9/2017	3,769	58,228,000.00	30/6/2017	3,152	40,774,494.92
Equity Products	Stock Options	ZJMO	HKD	29/9/2017	1,205	6,834,381.54	30/6/2017	972	5,427,484.75