Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.1	Prefunded - Own Capital Before; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	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	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.2	Prefunded - Own Capital Alongside; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.3	Prefunded - Own Capital After; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.4	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.5	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.6	Prefunded - Other; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	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	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.7	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.8	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	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	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.9	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	n/a	Text	AggregatedDataFile	Quarter end	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
4.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.10	Committed - Other; Reported as at quarter end	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
4.2	Kccp	4.2.1	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	n/a	Numeric 2dp	AggregatedDataFile	Quarter end	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.1	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4_3	Quarter end	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	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.2	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.3	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.4	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.5	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.6	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.7	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.8	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.9	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.10	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.11	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.12	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.13	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	4.3.14	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	4.3.15	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	PreHaircut PostHaircut	Numeric 2dp, Currency	DataFile_4.3	Quarter end	
4.4	Credit Risk Disclosures	4.4.1	State whether the CCP is subject to a minimum “Cover 1” or “Cover 2” requirement in relation to total pre-funded default resources.	n/a	Text	AggregatedDataFile	Quarter end	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	Credit Risk Disclosures	4.4.2	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.	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
4.4	Credit Risk Disclosures	4.4.3	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	PeakDayAmountInPrevious 12Months MeanAverageOverPrevious 12Months	Numeric 2dp	DataFile_4.4a	Quarterly, 12 month span	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
4.4	Credit Risk Disclosures	4.4.4	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).	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	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	Credit Risk Disclosures	4.4.5	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded#	Numeric 2dp, Currency	DataFile_4.4b	Quarter end	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	Credit Risk Disclosures	4.4.6	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	PeakDayAmountInPrevious 12Months MeanAverageOverPrevious 12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	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
4.4	Credit Risk Disclosures	4.4.7	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	PeakDayAmountInPrevious 12Months MeanAverageOverPrevious 12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
4.4	Credit Risk Disclosures	4.4.8	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.	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	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	Credit Risk Disclosures	4.4.9	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	AmountExceeded#	Numeric 2dp, Currency	DataFile_4.4b	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
4.4	Credit Risk Disclosures	4.4.10	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	PeakDayAmountInPrevious 12Months MeanAverageOverPrevious 12Months	Numeric 2dp, Currency	DataFile_4.4a	Quarter end	
5.1	Assets eligible as initial margin, and the respective haircuts applied	5.1.1	Assets eligible as initial margin and the respective haircuts applied	n/a	Text	AggregatedDataFile	Ad-Hoc	
5.2	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	n/a	Text	AggregatedDataFile	Ad-Hoc	
5.3	Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
5.3	Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets accepted	n/a	Text	AggregatedDataFile	Quarter end	
5.3	Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	n/a	Text	AggregatedDataFile	Quarter end	
5.3	Results of testing of haircuts	5.3.4	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.	n/a	Numeric 0dp	AggregatedDataFile	Quarterly	
6.1	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)	6.1.1	Total initial margin required split by house, client gross, client net and total(if not segregated);	House_Net Client_Gross Client_Net Total	Numeric 2dp, Currency	DataFile_6.1	Quarter end	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	For each clearing service, total initial margin held, split by house and client	6.2.1	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	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	For each clearing service, total initial margin held, split by house and client	6.2.2	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.2	For each clearing service, total initial margin held, split by house and client	6.2.3	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.4	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.5	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.6	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.7	Non-Cash Agency Bonds; Total split by House and Client;Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.8	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.9	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.10	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.11	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.12	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.2	For each clearing service, total initial margin held, split by house and client	6.2.13	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.14	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut TotalIM_PreHaircut TotalIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.15	For each clearing service, total initial margin held, split by house and client (if segregated).	HouseIM_PreHaircut HouseIM_PostHaircut ClientIM_PreHaircut ClientIM_PostHaircut	Numeric 2dp, Currency	DataFile_6.2	Quarter end	
6.3	Initial Margin rates on individual contracts, where the CCP sets such rates	6.3.1	Initial Margin rates on individual contracts where the CCP sets such rates	n/a	Text	AggregatedDataFile	Ad-Hoc	
6.4	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	6.4.1	Type of IM Model		Text	AggregatedDataFile	Quarterly	
6.4	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	6.4.2	Type of IM Model Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
6.4	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	6.4.3	IM Model Name		Text	AggregatedDataFile	Quarterly	
6.4	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	6.4.4	IM Model Name Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
6.4	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	6.4.5	Single Tailed Confidence Level		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	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	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	6.4.6	Single Tailed Confidence Level Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.4	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	6.4.7	Look Back Period		Text	AggregatedDataFile	Quarterly	
6.4	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	6.4.8	Look Back Period Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
6.4	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	6.4.9	Adjustments		Text	AggregatedDataFile	Quarterly	
6.4	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	6.4.10	Adjustments Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
6.4	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	6.4.11	Close Out Period (days)		Text	AggregatedDataFile	Quarterly	
6.4	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	6.4.12	Close out period change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	
6.4	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	6.4.13	IM Rates Link		Text	AggregatedDataFile	Quarterly	
6.4	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	6.4.14	Frequency of Parameter Review		Text	AggregatedDataFile	Quarter end	
6.4	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	6.4.15	Frequency of Parameter Review Change Effective Date		ISO 8601 Date Format YYYY-MM-DD	AggregatedDataFile	Quarterly	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
6.5	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	6.5.1.1	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	n/a	Numeric 0dp	AggregatedDataFile	Quarterly, 12 month span	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.2	Frequency of daily back-testing result measurements.	n/a	Text	AggregatedDataFile	Quarterly, 12 month span	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.3	Time of daily back-testing result if measured once a day.	n/a	Text	AggregatedDataFile	Quarterly, 12 month span	
6.5	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	6.5.2	Number of observations	n/a	Numeric 0dp	AggregatedDataFile	Quarterly, 12 month span	
6.5	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	6.5.3	Achieved coverage level	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
6.5	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	6.5.4	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly, 12 month span	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	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	6.5.5	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly, 12 month span	
6.6	Average Total Variation Margin Paid to the CCP by participants each business	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
6.7	Maximum total variation margin paid to the CCP on any given business day over the period	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
6.8	Maximum aggregate initial margin call on any given business day over the period	6.8.1	Maximum aggregate initial margin call on any given business day over the period	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarterly	
7.1	Liquidity Risk	7.1.1	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	n/a	Text	AggregatedDataFile	Quarter end	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.
7.1	Liquidity Risk	7.1.2	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	7.1.2 to 7.1.4 - SEOCH does not hold qualifying liquid resources in these composition types.
7.1	Liquidity Risk	7.1.3	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.4	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
7.1	Liquidity Risk	7.1.5	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	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.
7.1	Liquidity Risk	7.1.6	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	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	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	Liquidity Risk	7.1.7	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)	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.8	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	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.9	Size and composition of qualifying liquid resources for each clearing service; (h) other	SizeAndCompositionOfQualifyingLiquidResources	Numeric 2dp, Currency	DataFile_7.1	Quarter end	
7.1	Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or facilities.	n/a	Text	AggregatedDataFile	Quarterly	
7.1	Liquidity Risk	7.1.11	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.	n/a	Text	AggregatedDataFile	Quarter end	
7.2	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	7.2.1 - SEOCH does not maintain any supplementary liquidity risk resources above the qualifying liquid resources provided in 7.1.5.
7.3	Liquidity Risk	7.3.1	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	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment	Numeric 2dp, Currency	DataFile_7.3	Quarterly	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	Liquidity Risk	7.3.2	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	n/a	Numeric 0dp	AggregatedDataFile	Quarterly	
7.3	Liquidity Risk	7.3.3	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	AmountExceeded#	Numeric 2dp, Currency	DataFile_7.3a	Quarterly	7.3.3 - No business day with amount exceeded its qualifying liquid resources.
7.3	Liquidity Risk	7.3.4	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	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment	Numeric 2dp, Currency	DataFile_7.3	Quarterly	
7.3	Liquidity Risk	7.3.5	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	SameDayPayment_Total SameDayPayment IntraDayPayment MultiDayPayment	Numeric 2dp, Currency	DataFile_7.3	Quarterly	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	Liquidity Risk	7.3.6	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	NumberOfDays_USD NumberOfDays_EUR NumberOfDays_GBP	Numeric 0dp	DataFile_7.3b	Quarterly	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
7.3	Liquidity Risk	7.3.7	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	AmountExceeded#	Numeric 2dp, Currency	DataFile_7.3a	Quarterly	
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.1	Percentage of settlements by value effected using a DvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	12.1.1 to 12.2.3 - Settlement using DvP, DvD or PvP settlement mechanism is not applicable to SEOCH.
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.2	Percentage of settlements by value effected using a DvD settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
12.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	12.1.3	Percentage of settlements by value effected using a PvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.1	Percentage of settlements by volume effected using a DvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.2	Percentage of settlements by volume effected using a DvD settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
12.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	12.2.3	Percentage of settlements by volume effected using a PvP settlement mechanism	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
13.1	quantitative information related to defaults	13.1.1	Quantitative information related to defaults; Amount of loss versus amount of initial margin	n/a	Text	AggregatedDataFile	Ad-hoc	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.
13.1	quantitative information related to defaults	13.1.2	Quantitative information related to defaults; Amount of other financial resources used to cover losses	n/a	Text	AggregatedDataFile	Ad-hoc	
13.1	quantitative information related to defaults	13.1.3.1	Quantitative information related to defaults; Proportion of client positions closed-out	n/a	Text	AggregatedDataFile	Ad-hoc	
13.1	quantitative information related to defaults	13.1.3.2	Quantitative information related to defaults; Proportion of client positions ported		Text	AggregatedDataFile	Ad-Hoc	
13.1	quantitative information related to defaults	13.1.4	Quantitative information related to defaults; Appropriate references to other published material related to the defaults		Text	AggregatedDataFile	Ad-Hoc	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.1	Total Client Positions held in individually segregated accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	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	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	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	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.4	Total Client Positions held in comingled house and client accounts	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
15.1	General business risk	15.1.1	Value of liquid net assets funded by equity	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.1	General business risk	15.1.2	Six months of current operating expenses	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial	15.2.1	Total Revenue	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial	15.2.2	Total Expenditure	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial	15.2.3	Profits	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial	15.2.4	Total Assets	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
15.2	General business risk; Financial	15.2.5	Total Liabilities	n/a	Numeric 2dp, Currency	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.6	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	n/a	Text	AggregatedDataFile	Annual	
15.2	General business risk; Financial Disclosures	15.2.7	Additional items as necessary	n/a	Text	AggregatedDataFile	Annual	
15.3	General business risk; Income breakdown	15.3.1	Percentage of total income that comes from fees related to provision of clearing services	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Annual	
15.3	General business risk; Income breakdown	15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Annual	
16.1	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	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
16.1	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	16.1.2	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	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.1	Percentage of total participant cash held as cash deposits (including through reverse repo)	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.2	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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	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	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.3	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.4	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.5	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.6	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.7	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.8	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	Percentage_USD Percentage_EUR Percentage_GBP	Numeric 2dp, Percentage	DataFile_16.2	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.9	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	n/a	Text	AggregatedDataFile	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.10	Percentage of total participant cash invested in securities; Domestic sovereign government bonds	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.11	Percentage of total participant cash invested in securities; Other sovereign government bonds	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.12	Percentage of total participant cash invested in securities; Agency Bonds	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.13	Percentage of total participant cash invested in securities; State/municipal bonds	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.14	Percentage of total participant cash invested in securities; Other instruments	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.15	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	USD EUR GBP	Numeric 2dp, Percentage	DataFile_16.2	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.16	Weighted average maturity of securities	n/a	Text	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.17	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)	n/a	Text	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.18	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.	n/a	Text	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.19	State the number of times over the previous quarter in which this limit has been exceeded.	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.20	Percentage of total participant cash held as securities.	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.1	Total value of participant non-cash rehypothecated (Initial margin)	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.2	Total value of participant non-cash rehypothecated (Default fund)	n/a	Numeric 2dp, Currency	AggregatedDataFile	Quarter end	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.3	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	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	DataFile_16.3	Quarter end	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.4	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	ON_1D 1D_1W 1W_1M 1M_1Y 1Y_2Y 2Y+	Numeric 2dp, Currency	DataFile_16.3	Quarter end	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
17.1	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)	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)	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
17.2	Actual availability of the core system(s) over the previous twelve month period	17.2.1	Actual availability of the core system(s) over the previous twelve month period	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly, 12 month span	
17.3	Total number of failures	17.3.1	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	DurationofFailure	UTC Time Format hh:mm:ss	DataFile_17.3	Quarterly, 12 month span	
17.4	Recovery time objective(s)	17.4.1	Recovery time objective(s) (e.g. within two hours)	n/a	Text	AggregatedDataFile	Quarterly, 12 month span	
18.1	Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.1.3	Number of others category (Describe in comments)	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.
18.1	Number of clearing members, by clearing service	18.1.2.1	Number of central bank participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.2	Number of CCP participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.3	Number of bank participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
18.1	Number of clearing members, by clearing service	18.1.2.4	Number of other participants (Describe in comments)	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	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	Number of clearing members, by clearing service	18.1.3.1	Number of domestic participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	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	Number of clearing members, by clearing service	18.1.3.2	Number of foreign participants	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	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	Open Position Concentration	18.2.1	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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.
18.2	Open Position Concentration	18.2.2	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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.2	Open Position Concentration	18.2.3	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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.3	Initial Margin Concentration	18.3.1	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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.3	Initial Margin Concentration	18.3.2	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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
18.3	Initial Margin Concentration	18.3.3	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	AverageInQuarter PeakInQuarter	Numeric 2dp, Percentage	DataFile_18.2	Quarterly	
18.4	Segregated Default Fund Concentration	18.4.1	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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	18.4.1 - Not applicable to SEOCH which has more than 25 members onboard.
18.4	Segregated Default Fund Concentration	18.4.2	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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
18.4	Segregated Default Fund Concentration	18.4.3	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	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarter end	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.1	Number of clients (if known)	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	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	Tiered participation arrangements, measures of concentration of client clearing	19.1.2	Number of direct members that clear for clients	n/a	Numeric 0dp	AggregatedDataFile	Quarter end	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.1	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.3.2	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.1	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak	n/a	Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
19.1	Tiered participation arrangements, measures of concentration of client clearing	19.1.4.2	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average		Numeric 2dp, Percentage	AggregatedDataFile	Quarterly	
20.1	FMI Links, Value of Trades	20.1.1	Value of trades cleared through each link – as a share of total trade values/total notional values cleared		Numeric 2dp, Percentage	DataFile_20a	Quarter End	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.
20.2	FMI Links, Initial Margin or equivalent financial resources provided	20.2.1	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		Numeric 2dp, Currency	DataFile_20a	Quarter End	
20.3	FMI Links, Initial Margin or equivalent financial resources collected	20.3.1	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)		Numeric 2dp, Currency	DataFile_20b	Quarter End	
20.4	FMI Links, Results of Back-testing coverage	20.4.1.1	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		Numeric 0dp	DataFile_20a	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.1.2	Back-testing results frequency - state if measured intraday/continuously/once a day		Text	DataFile_20a	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.1.3	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank		Text	DataFile_20a	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.2	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		Numeric 0dp	DataFile_20a	Quarterly, 12 month span	
20.4	FMI Links, Results of Back-testing coverage	20.4.3	Achieved coverage level		Numeric 2dp, Percentage	DataFile_20a	Quarterly, 12 month span	

Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Description Values	Data Type	Data File	Reporting Frequency	Comments
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.1	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		Numeric 2dp, Currency	DataFile_20a	Quarter end	
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.2	Whether part of, additional to, or separate from the standard default fund		Text	DataFile_20a	Quarter end	
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.1	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		Numeric 2dp, Currency	DataFile_20a	Quarter end	
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.2	Whether part of, additional to, or separate from the standard default fund		Text	DataFile_20a	Quarter end	
20.7	FMI Links, Cross Margining	20.7.1	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared		Numeric 2dp, Percentage	DataFile_20a	Quarter end	
20.7	FMI Links, Cross Margining	20.7.2	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.		Numeric 2dp, Percentage	DataFile_20a	Quarter end	
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.1	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	OTC or ETD	Numeric 0dp	DataFile_23	Quarterly	
23.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.1.2	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	OTC or ETD	Numeric 2dp, Currency	DataFile_23	Quarterly	
23.2	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	23.2.1	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)	OTC or ETD	Numeric 2dp, Currency	DataFile_23	Quarter end	23.2.1 - SEOCH does not clear cash market securities.
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.2	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Asset Class: IRS CDS	Text	DataFile_23	Quarter end	
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.3	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	Product Type: Index SingleNames Forex	Text	DataFile_23	Quarter end	
23.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	23.2.4	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	<Product Code>	Text	DataFile_23	Quarter end	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue	<ExecutionVenue>	Numeric 2dp	DataFile_23.3	Quarterly	
23.3	Disclosure of rules, key procedures, and market data; Execution Facility	23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue	<ExecutionVenue>	Numeric 2dp, Currency	DataFile_23.3	Quarterly	23.3.2 - Notional values are denoted in HKD equivalent.