| 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;<br>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.<br><br>4.1.1 - The amount of own capital is equivalent to DFCCP (as defined in BCBS 282) as the CCP's prefunded own resources which are contributed to the default waterfall, where these are junior or pari passu to prefunded member contributions. The reported amount includeds SEOCH own capital (of HKD84,628,016) and 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;<br>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;<br>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;<br>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;<br>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;<br>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. Effective from 1 Jun 2018, the HKSCC Margin Credit, HKSCC Dynamic Contribution Credit, HKCC Participant Additional Deposit Credit and the three clearing houses' appropriations are supported by the HKD4 billion. |
| 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);<br>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);<br>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."<br><br>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;<br>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.<br>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.<br><br>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;<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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.<br><br>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. |

| 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 | 4.3.2 | Cash deposited at other central banks;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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 | 4.3.3 | Secured cash deposited at commercial banks (including reverse repo);<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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 | 4.3.13 | Non-Cash Commodities - Mutual Funds / UCITs;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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 | 4.3.14 | Non-Cash Commodities - Other;<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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.<br>Reported as at quarter end; Pre-Haircut and Post-Haircut | PreHaircut<br>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 | PeakDayAmountInPrevious12Months<br>MeanAverageOverPrevious12Months | 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:<br>- Peak day amount in the previous 12 months = HKD1,341,632,289.00<br>- Mean average over the previous 12 months = HKD517,099,170.00 |
| 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 -<br>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.<br><br>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 | PeakDayAmountInPrevious12Months<br>MeanAverageOverPrevious12Months | 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):<br>- Peak day amount in the previous 12 months = HKD565,567,779.83<br>- Mean average over the previous 12 months = HKD4,088,064.38 |
| 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 | PeakDayAmountInPrevious12Months<br>MeanAverageOverPrevious12Months | Numeric 2dp, Currency | DataFile_4.4a | Quarter end | |

| Disclosure # | Disclosure Title | Disclosure Reference | Disclosure Description | Description Values | Data Type | Data File | Reporting Frequency | Comments |
|---|---|---|---|---|---|---|---|---|
| 4.4 | Credit Risk Disclosures | 4.4.8 | 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 | |
| 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)?<br>Description: PeakDayAmountInPrevious12Months; MeanAverageOverPrevious12Months | PeakDayAmountInPrevious12Months<br>MeanAverageOverPrevious12Months | 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<br>(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<br>Client_Gross<br>Client_Net<br>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.<br><br>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. |

| 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 | 6.2.1 | 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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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.<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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 | 6.2.3 | Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut | HouseIM_PreHaircut<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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 | 6.2.10 | Non-Cash Equities;<br>Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut | HouseIM_PreHaircut<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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;<br>Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut | HouseIM_PreHaircut<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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 | 6.2.13 | Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut | HouseIM_PreHaircut<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>ClientIM_PostHaircut<br>TotalIM_PreHaircut<br>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<br>HouseIM_PostHaircut<br>ClientIM_PreHaircut<br>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 | |

| 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 | 6.4.4 | 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 | |
| 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 | |

| 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 | 6.4.12 | 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 | |
| 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 | |

| 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 | 6.5.4 | 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 | |
| 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 HKD3,139 million in liquid resources is 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.<br><br>7.1.7 - HKEX has arranged a total of HK$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEX. |
| 7.1 | 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 | |

| Disclosure # | Disclosure Title | Disclosure Reference | Disclosure Description | Description Values | Data Type | Data File | Reporting Frequency | Comments |
|---|---|---|---|---|---|---|---|---|
| 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 | |
| 7.3 | 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<br>SameDayPayment<br>IntraDayPayment<br>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.<br><br>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.;<br>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<br>SameDayPayment<br>IntraDayPayment<br>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<br>SameDayPayment<br>IntraDayPayment<br>MultiDayPayment | Numeric 2dp, Currency | DataFile_7.3 | Quarterly | 7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.<br><br>7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn in HKD, CNY and USD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available. |
| 7.3 | 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<br>NumberOfDays_EUR<br>NumberOfDays_GBP | Numeric 0dp | DataFile_7.3b | Quarterly | |
| 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 | |

| Disclosure # | Disclosure Title | Disclosure Reference | Disclosure Description | Description Values | Data Type | Data File | Reporting Frequency | Comments |
|---|---|---|---|---|---|---|---|---|
| 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 Q4 of 2018. References to default cases occurring before 2018 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 Disclosures | 15.2.1 | Total Revenue | n/a | Numeric 2dp, Currency | AggregatedDataFile | Annual | |
| 15.2 | General business risk; Financial Disclosures | 15.2.2 | Total Expenditure | n/a | Numeric 2dp, Currency | AggregatedDataFile | Annual | |
| 15.2 | General business risk; Financial Disclosures | 15.2.3 | Profits | n/a | Numeric 2dp, Currency | AggregatedDataFile | Annual | |
| 15.2 | General business risk; Financial Disclosures | 15.2.4 | Total Assets | n/a | Numeric 2dp, Currency | AggregatedDataFile | Annual | |
| 15.2 | General business risk; Financial Disclosures | 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 | |

| Disclosure # | Disclosure Title | Disclosure Reference | Disclosure Description | Description Values | Data Type | Data File | Reporting Frequency | Comments |
|---|---|---|---|---|---|---|---|---|
| 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<br>Percentage_EUR<br>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 | |
| 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 | |

| 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; | 16.2.13 | 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<br>EUR<br>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:<br>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<br>1D_1W<br>1W_1M<br>1M_1Y<br>1Y_2Y<br>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:<br>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<br>1D_1W<br>1W_1M<br>1M_1Y<br>1Y_2Y<br>2Y+ | Numeric 2dp, Currency | DataFile_16.3 | Quarter end | |
| 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 | The unavailability was on margin calculation function on 8-May only. No impact to other functions in clearing system. |

| Disclosure # | Disclosure Title | Disclosure Reference | Disclosure Description | Description Values | Data Type | Data File | Reporting Frequency | Comments |
|---|---|---|---|---|---|---|---|---|
| 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 | Refer to 17.2 |
| 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 | |
| 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. |

| Disclosure # | Disclosure Title | Disclosure Reference | Disclosure Description | Description Values | Data Type | Data File | Reporting Frequency | Comments |
|---|---|---|---|---|---|---|---|---|
| 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 | |
| 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 | |

| Disclosure # | Disclosure Title | Disclosure Reference | Disclosure Description | Description Values | Data Type | Data File | Reporting Frequency | Comments |
|---|---|---|---|---|---|---|---|---|
| 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:<br>IRS<br>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:<br>Index<br>SingleNames<br>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. |