

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
4.1	4.1.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital Before; Reported as at quarter end	31/12/2019	HKD211,749,622.00	4.1 - SEOCH retains a single Reserve Fund for its different products. 4.1.1 - The amount of own capital is equivalent to DFCCP (as defined in BCBS 282) as the CCP's prefunded own resources which are contributed to the default waterfall, where these are junior or pari passu to prefunded member contributions. The reported amount includes SEOCH own capital (of HKD104,517,622) 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.	30/09/2019	HKD216,991,365.00	4.1 - SEOCH retains a single Reserve Fund for its different products. 4.1.1 - The amount of own capital is equivalent to DFCCP (as defined in BCBS 282) as the CCP's prefunded own resources which are contributed to the default waterfall, where these are junior or pari passu to prefunded member contributions. The reported amount includes SEOCH own capital (of HKD109,759,365) 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	4.1.2	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital Alongside; Reported as at quarter end	31/12/2019	HKD0.00		30/09/2019	HKD0.00	
4.1	4.1.3	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital After; Reported as at quarter end	31/12/2019	HKD0.00		30/09/2019	HKD0.00	
4.1	4.1.4	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	31/12/2019	HKD834,926,601.00		30/09/2019	HKD880,602,288.00	
4.1	4.1.5	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted; Reported as at quarter end	31/12/2019	HKD834,926,601.00		30/09/2019	HKD880,602,288.00	
4.1	4.1.6	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Other; Reported as at quarter end	31/12/2019	See Note	4.1.6 - Hong Kong Exchanges and Clearing Limited (HKEX) has committed HKD4 billion from its shareholders' funds as HKEX Risk Management Capital to use only for the strengthening the risk management framework of the three clearing houses as central counterparties. 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.	30/09/2019	See Note	4.1.6 - Hong Kong Exchanges and Clearing Limited (HKEX) has committed HKD4 billion from its shareholders' funds as HKEX Risk Management Capital to use only for the strengthening the risk management framework of the three clearing houses as central counterparties. 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	4.1.7	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults); Reported as at quarter end	31/12/2019	N/A		30/09/2019	N/A	
4.1	4.1.8	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	31/12/2019	N/A	4.1.8 - SEOCH Procedures stipulate "Notwithstanding the above or any other provisions of these Procedures, SEOCH may assess the adequacy of the Reserve Fund and recalculate the requirements for Variable Contributions based on the abovementioned formula or on such other basis as SEOCH may consider appropriate at its absolute discretion from time to time and following an event of default, SEOCH may further at its absolute discretion determine the appropriate aggregate value of the Reserve Fund for the purpose of calculating any Variable Contributions required taking into account the estimated loss arising from any actions taken by SEOCH in respect of such event of default under Chapter 7 of the Clearing Rules, and in each of the aforementioned circumstances, SEOCH Participants shall pay to SEOCH such Variable Contributions as may from time to time be demanded by SEOCH." Reference: Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.2.3	30/09/2019	N/A	4.1.8 - SEOCH Procedures stipulate "Notwithstanding the above or any other provisions of these Procedures, SEOCH may assess the adequacy of the Reserve Fund and recalculate the requirements for Variable Contributions based on the abovementioned formula or on such other basis as SEOCH may consider appropriate at its absolute discretion from time to time and following an event of default, SEOCH may further at its absolute discretion determine the appropriate aggregate value of the Reserve Fund for the purpose of calculating any Variable Contributions required taking into account the estimated loss arising from any actions taken by SEOCH in respect of such event of default under Chapter 7 of the Clearing Rules, and in each of the aforementioned circumstances, SEOCH Participants shall pay to SEOCH such Variable Contributions as may from time to time be demanded by SEOCH." Reference: Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.2.3
4.1	4.1.9	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed; Reported as at quarter end	31/12/2019	N/A	4.1.9 - SEOCH Rules stipulate that SEOCH Clearing Participants (CPs) are required to replenish the deficiency of their Reserve Fund contributions should the Reserve Fund be applied to cover default losses. There is no cap on a SEOCH CP's liability in the absence of it serving a Resignation Notice. However, a SEOCH CP can limit its liability to certain further replenishment requirement by submitting a Resignation Notice to terminate its participation in SEOCH. The aggregate liability of a resigning SEOCH CP to replenish a deficiency of Reserve Fund contributions is limited to (a) the aggregate amount of the SEOCH CP's RF contribution requirements on the day SEOCH receives a Resignation Notice; and (b) two times the amount in (a) above. Reference: Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.6; Options Clearing Rules, Chapter 4, Rule 411, 413C-413E	30/09/2019	N/A	4.1.9 - SEOCH Rules stipulate that SEOCH Clearing Participants (CPs) are required to replenish the deficiency of their Reserve Fund contributions should the Reserve Fund be applied to cover default losses. There is no cap on a SEOCH CP's liability in the absence of it serving a Resignation Notice. However, a SEOCH CP can limit its liability to certain further replenishment requirement by submitting a Resignation Notice to terminate its participation 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

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4.1	4.1.10	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Other; Reported as at quarter end	31/12/2019	N/A		30/09/2019	N/A	
4.2	4.2.1	Kccp	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	31/12/2019	HKD3,881,474.62	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.	30/09/2019	HKD2,030,039.53	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.
4.3	4.3.1	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at a central bank of issue of the currency concerned; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	<p>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.</p> <p>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.</p>
4.3	4.3.2	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.4	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD947,000,000.00 PostHaircut : HKD947,000,000.00		30/09/2019	PreHaircut : HKD990,000,000.00 PostHaircut : HKD990,000,000.00	
4.3	4.3.5	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Sovereign Government Bonds - Domestic; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.6	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.7	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.8	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash State/municipal bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.9	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.10	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.11	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.12	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	

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4.3	4.3.13	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.14	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00		30/09/2019	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.15	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	31/12/2019	PreHaircut : HKD947,000,000.00 PostHaircut : HKD947,000,000.00		30/09/2019	PreHaircut : HKD990,000,000.00 PostHaircut : HKD990,000,000.00	
4.4	4.4.1	Credit Risk Disclosures	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.	31/12/2019	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.	30/09/2019	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.
4.4	4.4.2	Credit Risk Disclosures	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be covered by the default fund.	31/12/2019	1		30/09/2019	1	
4.4	4.4.3	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	31/12/2019	PeakDayAmountInPast12Months : HKD836,437,169.00 MeanAverageOverPrevious12Months : HKD373,694,295.73	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 = HKD987,834,285.00 - Mean average over the previous 12 months = HKD504,554,480.08	30/09/2019	PeakDayAmountInPast12Months : HKD836,437,169.00 MeanAverageOverPrevious12Months : HKD343,317,233.74	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 = HKD987,834,285.00 - Mean average over the previous 12 months = HKD435,655,644.56
4.4	4.4.4	Credit Risk Disclosures	Report the number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of initial margin).	31/12/2019	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	30/09/2019	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.5	Credit Risk Disclosures	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	31/12/2019	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	30/09/2019	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.6	Credit Risk Disclosures	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12 months	31/12/2019	PeakDayAmountInPast12Months : HKD565,567,779.83 MeanAverageOverPrevious12Months : HKD4,040,841.76	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 = HKD565,567,779.83 - Mean average over the previous 12 months = HKD4,040,841.76	30/09/2019	PeakDayAmountInPast12Months : HKD565,567,779.83 MeanAverageOverPrevious12Months : HKD4,042,312.93	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 = HKD565,567,779.83 - Mean average over the previous 12 months = HKD4,042,312.93
4.4	4.4.7	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any two participants and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	31/12/2019	PeakDayAmountInPast12Months : HKD1,386,627,499.00 MeanAverageOverPrevious12Months : HKD624,350,025.33		30/09/2019	PeakDayAmountInPast12Months : HKD1,386,627,499.00 MeanAverageOverPrevious12Months : HKD562,735,955.43	
4.4	4.4.8	Credit Risk Disclosures	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	31/12/2019	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.	30/09/2019	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.

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4.4	4.4.9	Credit Risk Disclosures	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	31/12/2019	AmountExceeded1 : HKD0.00		30/09/2019	AmountExceeded1 : HKD0.00	
4.4	4.4.10	Credit Risk Disclosures	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants)? Description: PeakDayAmountInPrevious12Months; MeanAverageOverPrevious12Months	31/12/2019	PeakDayAmountInPast12Months : HKD565,567,779.83 MeanAverageOverPrevious12Months : HKD4,054,871.83		30/09/2019	PeakDayAmountInPast12Months : HKD565,567,779.83 MeanAverageOverPrevious12Months : HKD4,056,343.01	
5.1	5.1.1	Assets eligible as initial margin, and the respective haircuts applied	Assets eligible as initial margin and the respective haircuts applied	31/12/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/09/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en	
5.2	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	31/12/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		30/09/2019	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en	
5.3	5.3.1	Results of testing of haircuts	Confidence interval targeted through the calculation of haircuts	31/12/2019	99.00%		30/09/2019	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	31/12/2019	1 day		30/09/2019	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	31/12/2019	5 years		30/09/2019	5 years	
5.3	5.3.4	Results of testing of haircuts	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	31/12/2019	2		30/09/2019	2	

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6.1	6.1.1	For each clearing service, total initial margin required, split by house and client (or combined total if not segregated)	Total initial margin required split by house, client gross, client net and total (if not segregated);	31/12/2019	House_Net : HKD1,650,740,974.00 Client_Gross : HKD2,173,939,207.00 Client_Net : HKD1,681,612,148.20 Total : HKD5,506,292,329.20		30/09/2019	House_Net : HKD1,208,150,546.00 Client_Gross : HKD2,124,664,055.00 Client_Net : HKD2,014,476,510.40 Total : HKD5,347,291,111.40	6.1 - SEOCH Clearing Participants may be registered under one of two Participantship categories: (i) General Clearing Participants, which are allowed to register and clear trades both on their own account and on behalf of Non-Clearing Participants; and (ii) Clearing Participants, which are only allowed to register and clear trades on their own behalf. The initial margin for the positions of SEOCH Non-Clearing Participants, i.e. indirect participants, is calculated on a net basis. 6.1.1 - The calculation of concentration risk margin requirement for the client account of a SEOCH Clearing Participant is calculated based on the aggregated exposure, net of collateral, of all client nature accounts. Due to the calculation method which determines concentration risk margin and Block Trade margin requirement for all client nature accounts on an aggregated basis for settlement, these figures are consolidated under "IM_Client (Net)" for reporting purpose.
6.2	6.2.1	For each clearing service, total initial margin held, split by house and client	Cash deposited at a central bank of issue of the currency concerned; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 to 6.2.15 - SEOCH maintains cash collateral of its Clearing Participants in house and client accounts in Common Collateral Management System (CCMS). For purpose of holding cash collateral with the various custodians, SEOCH holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since SEOCH does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.	30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 to 6.2.15 - SEOCH maintains cash collateral of its Clearing Participants in house and client accounts in Common Collateral Management System (CCMS). For purpose of holding cash collateral with the various custodians, SEOCH holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since SEOCH does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.
6.2	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD8,168,000,000.00 TotalIM_PostHaircut : HKD8,168,000,000.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD8,055,000,000.00 TotalIM_PostHaircut : HKD8,055,000,000.00	
6.2	6.2.5	For each clearing service, total initial margin held, split by house and client	Non-Cash Sovereign Government Bonds - Domestic; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.7	For each clearing service, total initial margin held, split by house and client	Non-Cash Agency Bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.8	For each clearing service, total initial margin held, split by house and client	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.9	For each clearing service, total initial margin held, split by house and client	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.2	6.2.10	For each clearing service, total initial margin held, split by house and client	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	31/12/2019	HouseIM_PreHaircut : HKD12,212,800.00 HouseIM_PostHaircut : HKD8,500,800.00 ClientIM_PreHaircut : HKD2,062,843,303.24 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD2,075,056,103.24 TotalIM_PostHaircut : HKD8,500,800.00		30/09/2019	HouseIM_PreHaircut : HKD11,059,860.00 HouseIM_PostHaircut : HKD7,728,000.00 ClientIM_PreHaircut : HKD1,990,926,970.67 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD2,001,986,830.67 TotalIM_PostHaircut : HKD7,728,000.00	
6.2	6.2.11	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.12	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.13	For each clearing service, total initial margin held, split by house and client	Non-Cash - Mutual Funds / UCITS; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD54,063,312.72 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD54,063,312.72 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD49,003,565.48 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD49,003,565.48 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.14	For each clearing service, total initial margin held, split by house and client	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	31/12/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		30/09/2019	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A	
6.3	6.3.1	Initial Margin rates on individual contracts, where the CCP sets such rates	Initial Margin rates on individual contracts where the CCP sets such rates	31/12/2019	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en		30/09/2019	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en	
6.4	6.4.1	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model	31/12/2019	VaR based on historical volatility		30/09/2019	VaR based on historical volatility	
6.4	6.4.2	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model Change Effective Date	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
6.4	6.4.3	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name	31/12/2019	SPAN		30/09/2019	SPAN	
6.4	6.4.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name Change Effective Date	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
6.4	6.4.5	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level	31/12/2019	99.87%	6.4.5 - SEOCH determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.	30/09/2019	99.87%	6.4.5 - SEOCH determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.
6.4	6.4.6	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level Change Effective Date	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
6.4	6.4.7	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period	31/12/2019	90 days		30/09/2019	90 days	

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6.4	6.4.8	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period Change Effective Date	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
6.4	6.4.9	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments	31/12/2019	lambda = 0.96		30/09/2019	lambda = 0.96	
6.4	6.4.10	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments Change Effective Date	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
6.4	6.4.11	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close Out Period (days)	31/12/2019	1		30/09/2019	1	
6.4	6.4.12	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close out period change Effective Date	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
6.4	6.4.13	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Rates Link	31/12/2019	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm		30/09/2019	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm	
6.4	6.4.14	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review	31/12/2019	Daily		30/09/2019	Daily	
6.4	6.4.15	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review Change Effective Date	31/12/2019	2000-01-25		30/09/2019	2000-01-25	
6.5	6.5.1.1	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account	31/12/2019	7		30/09/2019	10	
6.5	6.5.1.2	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	Frequency of daily back-testing result measurements.	31/12/2019	Dayend		30/09/2019	Dayend	
6.5	6.5.1.3	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	Time of daily back-testing result if measured once a day.	31/12/2019	End of Business		30/09/2019	End of Business	
6.5	6.5.2	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of observations	31/12/2019	94,171		30/09/2019	94,113	
6.5	6.5.3	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Achieved coverage level	31/12/2019	99.99%		30/09/2019	99.99%	
6.5	6.5.4	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Peak size	31/12/2019	HKD2,687,100	6.5.4 - The calculation of uncovered exposure is based on breaches of margin coverage which does not include add-ons, such as concentration risk margin.	30/09/2019	HKD2,687,100.00	6.5.4 - The calculation of uncovered exposure is based on breaches of margin coverage which does not include add-ons, such as concentration risk margin.
6.5	6.5.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	31/12/2019	HKD386,794.29		30/09/2019	HKD272,693.8	
6.6	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business	Average Total Variation Margin Paid to the CCP by participants each business	31/12/2019	HKD8,440,985.61		30/09/2019	HKD7,242,704.02	

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6.7	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	Maximum total variation margin paid to the CCP on any given business day over the period	31/12/2019	HKD42,353,822.00		30/09/2019	HKD44,176,876.00	
6.8	6.8.1	Maximum aggregate initial margin call on any given business day over the period	Maximum aggregate initial margin call on any given business day over the period	31/12/2019	HKD585,842,631.85		30/09/2019	HKD701,081,937.69	
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	31/12/2019	Cover 1 across HKSCC, SEOCH and SEOCH	7.1.1 - HKEK maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	30/09/2019	Cover 1 across HKSCC, SEOCH and SEOCH	7.1.1 - HKEK maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.
7.1	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	7.1.5 - Separately, HKEK Group Corporate Funds of HKD2,347 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH. 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 - HKEK has arranged a total of HK\$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEK.	30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	7.1.5 - Separately, HKEK Group Corporate Funds of HKD6,087 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH. 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 - HKEK has arranged a total of HK\$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEK.
7.1	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.4	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks (including reverse repo)	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.5	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : HKD951,000,000.00		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : HKD1,000,000,000.00	
7.1	7.1.6	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (e) secured committed lines of credit (ie those for which collateral/security will be provided by the CCP if drawn) including committed foreign exchange swaps and committed repos	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.7	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"	30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		
7.1	7.1.8	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements even in extreme but plausible market conditions	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	31/12/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	30/09/2019	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	31/12/2019	No	30/09/2019	No		
7.1	7.1.11	Liquidity Risk	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	31/12/2019	In using qualifying liquid resources, HKEK would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEK would apply the liquid resources on a pro-rata basis to meet the payment obligations.	30/09/2019	In using qualifying liquid resources, HKEK would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEK would apply the liquid resources on a pro-rata basis to meet the payment obligations.		
7.2	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	31/12/2019	HKD0.00	30/09/2019	HKD0.00		
7.3	7.3.1	Liquidity Risk	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	31/12/2019	SameDayPayment_Total : HKD 8,584,446,806.45 MultiDayPayment_Total : HKD 11,616,989,757.85	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH. 7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.	30/09/2019	SameDayPayment_Total : HKD 12,459,184,848.62 MultiDayPayment_Total : HKD 16,714,470,795.23	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH. 7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.3	7.3.2	Liquidity Risk	Report the number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much.; No. of days in quarter	31/12/2019	0		30/09/2019	0	
7.3	7.3.3	Liquidity Risk	Number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much; Amount of excess on each day	31/12/2019	AmountExceeded1 : Nil	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	30/09/2019	AmountExceeded1 : Nil	7.3.3 - No business day with amount exceeded its qualifying liquid resources.
7.3	7.3.4	Liquidity Risk	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	31/12/2019	SameDayPayment_Total : HKD 12,459,184,848.62 MultiDayPayment_Total : HKD 16,583,036,554.21		30/09/2019	SameDayPayment_Total : HKD 12,459,184,848.62 MultiDayPayment_Total : HKD 16,583,036,554.21	
7.3	7.3.5	Liquidity Risk	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	31/12/2019	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn in HKD, CNY and USD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.	30/09/2019	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 3 different currencies (HKD, CNY and USD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn in HKD, CNY and USD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.
7.3	7.3.6	Liquidity Risk	Number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much	31/12/2019	NumberOfDays_HKD : N/A		30/09/2019	NumberOfDays_HKD : N/A	
7.3	7.3.7	Liquidity Risk	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	31/12/2019	AmountExceeded1 : N/A		30/09/2019	AmountExceeded1 : N/A	
12.1	12.1.1	Percentage of settlements by value effected using a DvP, DvD or PVP settlement mechanism	Percentage of settlements by value effected using a DvP settlement mechanism	31/12/2019	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or PVP settlement mechanism is not applicable to SEOCH.	30/09/2019	N/A	12.1.1 to 12.2.3 - Settlement using DvP, DvD or PVP settlement mechanism is not applicable to SEOCH.
12.1	12.1.2	Percentage of settlements by value effected using a DvP, DvD or PVP settlement mechanism	Percentage of settlements by value effected using a DvD settlement mechanism	31/12/2019	N/A		30/09/2019	N/A	
12.1	12.1.3	Percentage of settlements by value effected using a DvP, DvD or PVP settlement mechanism	Percentage of settlements by value effected using a PVP settlement mechanism	31/12/2019	N/A		30/09/2019	N/A	
12.2	12.2.1	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	Percentage of settlements by volume effected using a DvP settlement mechanism	31/12/2019	N/A		30/09/2019	N/A	
12.2	12.2.2	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	Percentage of settlements by volume effected using a DvD settlement mechanism	31/12/2019	N/A		30/09/2019	N/A	
12.2	12.2.3	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	Percentage of settlements by volume effected using a PVP settlement mechanism	31/12/2019	N/A		30/09/2019	N/A	
13.1	13.1.1	quantitative information related to defaults	Quantitative information related to defaults; Amount of loss versus amount of initial margin	31/12/2019	N/A	13.1 - No Clearing Participant default occurred in Q4 of 2019. References to default cases occurring before 2019 can be found in the HKEX Annual Report.	30/09/2019	N/A	13.1 - No Clearing Participant default occurred in Q3 of 2019. References to default cases occurring before 2019 can be found in the HKEX Annual Report.
13.1	13.1.2	quantitative information related to defaults	Quantitative information related to defaults; Amount of other financial resources used to cover losses	31/12/2019	N/A		30/09/2019	N/A	
13.1	13.1.3.1	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	31/12/2019	N/A		30/09/2019	N/A	
13.1	13.1.3.2	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	31/12/2019	N/A		30/09/2019	N/A	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes	
13.1	13.1.4	quantitative information related to defaults	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	31/12/2019	N/A		30/09/2019	N/A		
14.1	14.1.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in individually segregated accounts	31/12/2019	50.37%	14.1.1 & 14.1.2 - The shares are calculated based on the total market notional values (which also includes the notional values of non-client accounts).	30/09/2019	51.98%	14.1.1 & 14.1.2 - The shares are calculated based on the total market notional values (which also includes the notional values of non-client accounts).	
14.1	14.1.2	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	31/12/2019	17.65%		30/09/2019	15.50%		
14.1	14.1.3	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	31/12/2019	N/A		30/09/2019	N/A		14.1.3 & 14.1.4 - The account structure of SEOCH does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.
14.1	14.1.4	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in comingled house and client accounts	31/12/2019	N/A		30/09/2019	N/A		
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	31/12/2019	HKD237,000,000.00		31/12/2018	HKD232,000,000.00		
15.1	15.1.2	General business risk	Six months of current operating expenses	31/12/2019	HKD18,000,000.00		31/12/2018	HKD18,000,000.00		
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	31/12/2019	HKD97,000,000.00		31/12/2018	HKD108,000,000.00		
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	31/12/2019	HKD39,000,000.00		31/12/2018	HKD35,000,000.00		
15.2	15.2.3	General business risk; Financial Disclosures	Profits	31/12/2019	HKD238,000,000.00		31/12/2018	HKD260,000,000.00		
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	31/12/2019	HKD9,469,000,000.00		31/12/2018	HKD10,314,000,000.00		
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	31/12/2019	HKD9,033,000,000.00		31/12/2018	HKD9,878,000,000.00		
15.2	15.2.6	General business risk; Financial Disclosures	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	31/12/2019	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		31/12/2018	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		
15.2	15.2.7	General business risk; Financial Disclosures	Additional items as necessary	31/12/2019	Not applicable		31/12/2018	Not applicable		
15.3	15.3.1	General business risk; Income breakdown	Percentage of total income that comes from fees related to provision of clearing services	31/12/2019	32.22%		31/12/2018	34.99%		
15.3	15.3.2	General business risk; Income breakdown	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	31/12/2019	63.93%		31/12/2018	63.73%		
16.1	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin contribution	31/12/2019	HKD8,168,000,000.00		30/09/2019	HKD8,055,000,000.00		
16.1	16.1.2	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as default fund contribution	31/12/2019	HKD842,000,000.00		30/09/2019	HKD891,000,000.00		
16.2	16.2.1	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo)	31/12/2019	100.00%		30/09/2019	100.00%		
16.2	16.2.2	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited	31/12/2019	Not applicable	16.2.2 & 16.2.3 - The role of the central bank in Hong Kong, Hong Kong Monetary Authority (HKMA), does not include taking cash deposits from retail customers.	30/09/2019	Not applicable	16.2.2 & 16.2.3 - The role of the central bank in Hong Kong, Hong Kong Monetary Authority (HKMA), does not include taking cash deposits from retail customers.	
16.2	16.2.3	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	31/12/2019	Not applicable		30/09/2019	Not applicable		
16.2	16.2.4	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	31/12/2019	0.00%		30/09/2019	0.00%		

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
16.2	16.2.5	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	31/12/2019	100.00%		30/09/2019	100.00%	
16.2	16.2.6	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	31/12/2019	0.00%		30/09/2019	0.00%	
16.2	16.2.7	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	31/12/2019	0.00%		30/09/2019	0.00%	
16.2	16.2.8	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	31/12/2019	Percentage_HKD : 88.58% Percentage_USD : 0.00% Percentage_JPY : 3.57% Percentage_EUR : 7.85%		30/09/2019	Percentage_HKD : 89.75% Percentage_USD : 0.00% Percentage_JPY : 3.64% Percentage_EUR : 6.61%	
16.2	16.2.9	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds	31/12/2019	0.25 year		30/09/2019	0.19 year	
16.2	16.2.10	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Domestic sovereign government bonds	31/12/2019	0.00%		30/09/2019	0.00%	
16.2	16.2.11	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other sovereign government bonds	31/12/2019	0.00%		30/09/2019	0.00%	
16.2	16.2.12	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Agency Bonds	31/12/2019	0.00%		30/09/2019	0.00%	
16.2	16.2.13	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; State/municipal bonds	31/12/2019	0.00%		30/09/2019	0.00%	
16.2	16.2.14	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other instruments	31/12/2019	0.00%		30/09/2019	0.00%	
16.2	16.2.15	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	31/12/2019	Percentage_HKD : 0.00% Percentage_USD : 0.00%		30/09/2019	Percentage_HKD : 0.00% Percentage_USD : 0.00%	
16.2	16.2.16	How total cash received from participants (16.1) is held/deposited/invested, including;	Weighted average maturity of securities	31/12/2019	0.00 year		30/09/2019	0.00 year	
16.2	16.2.17	How total cash received from participants (16.1) is held/deposited/invested, including;	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)	31/12/2019	0		30/09/2019	0	
16.2	16.2.18	How total cash received from participants (16.1) is held/deposited/invested, including;	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.	31/12/2019	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEx Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based laddered approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.		30/09/2019	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEx Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based laddered approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.	
16.2	16.2.19	How total cash received from participants (16.1) is held/deposited/invested, including;	State the number of times over the previous quarter in which this limit has been exceeded.	31/12/2019	0		30/09/2019	0	
16.2	16.2.20	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as securities.	31/12/2019	0.00%		30/09/2019	0.00%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	31/12/2019	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.	30/09/2019	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.
16.3	16.3.2	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Default fund)	31/12/2019	N/A		30/09/2019	N/A	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
16.3	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	31/12/2019	N/A		30/09/2019	N/A	
16.3	16.3.4	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash); default fund; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	31/12/2019	N/A		30/09/2019	N/A	
17.1	17.1.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	31/12/2019	99.95%		30/09/2019	99.95%	
17.2	17.2.1	Actual availability of the core system(s) over the previous twelve month period	Actual availability of the core system(s) over the previous twelve month period	31/12/2019	99.95%	The unavailability was on margin calculation function on 8-May only. No impact to other functions in clearing system.	30/09/2019	99.95%	The unavailability was on margin calculation function on 8-May only. No impact to other functions in clearing system.
17.3	17.3.1	Total number of failures	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	31/12/2019	DurationofFailure : 02:20:00	Refer to 17.2	30/09/2019	DurationofFailure : 02:20:00	Refer to 17.2
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	31/12/2019	within 2 hours		30/09/2019	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	31/12/2019	9		30/09/2019	9	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	31/12/2019	66		30/09/2019	64	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	31/12/2019	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.	30/09/2019	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.
18.1	18.1.2.1	Number of clearing members, by clearing service	Number of central bank participants	31/12/2019	N/A		30/09/2019	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	31/12/2019	N/A		30/09/2019	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	31/12/2019	N/A		30/09/2019	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	31/12/2019	75	18.1.2.4 - All SEOCH Clearing Participants are required to be licensed as licensed corporations by SEOCH's local regulator, the Securities and Futures Commission.	30/09/2019	73	18.1.2.4 - All SEOCH Clearing Participants are required to be licensed as licensed corporations by SEOCH's local regulator, the Securities and Futures Commission.
18.1	18.1.3.1	Number of clearing members, by clearing service	Number of domestic participants	31/12/2019	75	18.1.3.1 - All SEOCH Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.	30/09/2019	73	18.1.3.1 - All SEOCH Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	31/12/2019	N/A	18.1.3.2 - SEOCH does not offer this category of SEOCH Clearing Participantship because all SEOCH Clearing Participants are required to be domestically incorporated.	30/09/2019	N/A	18.1.3.2 - SEOCH does not offer this category of SEOCH Clearing Participantship because all SEOCH Clearing Participants are required to be domestically incorporated.
18.2	18.2.1	Open Position Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	31/12/2019	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.	30/09/2019	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.
18.2	18.2.2	Open Position Concentration	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	31/12/2019	AverageInQuarter : 60.91% PeakInQuarter : 62.02%		30/09/2019	AverageInQuarter : 62.46% PeakInQuarter : 63.20%	
18.2	18.2.3	Open Position Concentration	For each clearing service with 25 or more members; Percentage of open positions held by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	31/12/2019	AverageInQuarter : 80.74% PeakInQuarter : 81.91%		30/09/2019	AverageInQuarter : 82.07% PeakInQuarter : 82.92%	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
18.3	18.3.1	Initial Margin Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	31/12/2019	AverageInQuarter : N/A PeakInQuarter : N/A		30/09/2019	AverageInQuarter : N/A PeakInQuarter : N/A	
18.3	18.3.2	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	31/12/2019	AverageInQuarter : 49.77% PeakInQuarter : 52.57%		30/09/2019	AverageInQuarter : 49.27% PeakInQuarter : 51.67%	
18.3	18.3.3	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest ten clearing members, including both house and client, in aggregate; Average and Peak over the quarter	31/12/2019	AverageInQuarter : 70.97% PeakInQuarter : 72.47%		30/09/2019	AverageInQuarter : 72.18% PeakInQuarter : 73.98%	
18.4	18.4.1	Segregated Default Fund Concentration	For each segregated default fund with ten or more members, but fewer than 25 members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	31/12/2019	N/A		30/09/2019	N/A	
18.4	18.4.2	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	31/12/2019	35.23%		30/09/2019	36.23%	
18.4	18.4.3	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregate	31/12/2019	52.13%		30/09/2019	52.86%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	31/12/2019	N/A	19.1.1 - SEOCH deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence SEOCH does not have information on the number of retail clients of its Clearing Participants.	30/09/2019	N/A	19.1.1 - SEOCH deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence SEOCH does not have information on the number of retail clients of its Clearing Participants.
19.1	19.1.2	Tiered participation arrangements, measures of concentration of client clearing	Number of direct members that clear for clients	31/12/2019	75		30/09/2019	73	
19.1	19.1.3.1	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak	31/12/2019	65.44%		30/09/2019	70.91%	
19.1	19.1.3.2	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average	31/12/2019	17.60%		30/09/2019	17.45%	
19.1	19.1.4.1	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak	31/12/2019	57.55%		30/09/2019	58.58%	
19.1	19.1.4.2	Tiered participation arrangements, measures of concentration of client clearing	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average	31/12/2019	8.76%		30/09/2019	8.70%	
20.1	20.1.1	FMI Links, Value of Trades	Value of trades cleared through each link – as a share of total trade values/total notional values cleared	31/12/2019	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.	30/09/2019	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.
20.2	20.2.1	FMI Links, Initial Margin or equivalent financial resources provided	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link	31/12/2019	N/A		30/09/2019	N/A	
20.3	20.3.1	FMI Links, Initial Margin or equivalent financial resources collected	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)	31/12/2019	N/A		30/09/2019	N/A	

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
20.4	20.4.1.1	FMI Links, Results of Back-testing coverage	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day	31/12/2019	N/A		30/09/2019	N/A	
20.4	20.4.1.2	FMI Links, Results of Back-testing coverage	Back-testing results frequency - state if measured intraday/continuously/once a day	31/12/2019	N/A		30/09/2019	N/A	
20.4	20.4.1.3	FMI Links, Results of Back-testing coverage	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank	31/12/2019	N/A		30/09/2019	N/A	
20.4	20.4.2	FMI Links, Results of Back-testing coverage	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day	31/12/2019	N/A		30/09/2019	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	31/12/2019	N/A		30/09/2019	N/A	
20.5	20.5.1.1	FMI Links, Additional pre-funded financial resources provided to	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP	31/12/2019	N/A		30/09/2019	N/A	
20.5	20.5.1.2	FMI Links, Additional pre-funded financial resources provided to	Whether part of, additional to, or separate from the standard default fund	31/12/2019	N/A		30/09/2019	N/A	
20.6	20.6.1.1	FMI Links, Additional pre-funded financial resources collected from	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP	31/12/2019	N/A		30/09/2019	N/A	
20.6	20.6.1.2	FMI Links, Additional pre-funded financial resources collected from	Whether part of, additional to, or separate from the standard default fund	31/12/2019	N/A		30/09/2019	N/A	
20.7	20.7.1	FMI Links, Cross Margining	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	31/12/2019	N/A		30/09/2019	N/A	
20.7	20.7.2	FMI Links, Cross Margining	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.	31/12/2019	N/A		30/09/2019	N/A	
23.1	23.1.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	31/12/2019	Please refer to supplementary table below		30/09/2019	Please refer to supplementary table below	
23.1	23.1.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	31/12/2019	Please refer to supplementary table below		30/09/2019	Please refer to supplementary table below	
23.2	23.2.1	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	Gross notional outstanding/total settlement value of novated but not yet settled securities transactions by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	31/12/2019	N/A	23.2.1 - SEOCH does not clear cash market securities.	30/09/2019	N/A	23.2.1 - SEOCH does not clear cash market securities.
23.2	23.2.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	31/12/2019	Please refer to supplementary table below		30/09/2019	Please refer to supplementary table below	
23.2	23.2.3	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	31/12/2019	Please refer to supplementary table below		30/09/2019	Please refer to supplementary table below	
23.2	23.2.4	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	31/12/2019	Please refer to supplementary table below		30/09/2019	Please refer to supplementary table below	
23.3	23.3.1	Disclosure of rules, key procedures, and market data; Execution Facility	Average daily volumes submitted by Execution facility or matching/confirmation venue	31/12/2019	767,405		30/09/2019	787,889.00	
23.3	23.3.2	Disclosure of rules, key procedures, and market data; Execution Facility	Notional contract values submitted by Execution facility or matching/confirmation venue	31/12/2019	HK\$21,754,073,716.48	23.3.2 - Notional values are denoted in HKD equivalent.	30/09/2019	HKD20,504,869,791.92	23.3.2 - Notional values are denoted in HKD equivalent.

Supplementary Table

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Disclosures 23.1 & 23.2									
Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter - Report Dates	Current Quarter - Average Daily Volumes Please refer to supplementary table below	Current Quarter - Average Notional Value of trades 23.1.2	Previous Quarter - Report Date	Previous Quarter - Average Daily Volumes 23.1.1	Previous Quarter - Average Notional Value of trades 23.1.2
Equity Products	Stock Options	A500	HKD	31/12/2019	2,395	177,156,492	30/09/2019	2,680	196,268,577
Equity Products	Stock Options	AACO	HKD	31/12/2019	6,962	369,305,839	30/09/2019	5,460	229,680,231
Equity Products	Stock Options	ACCO	HKD	31/12/2019	4,903	121,764,379	30/09/2019	4,079	95,395,462
Equity Products	Stock Options	AIAO	HKD	31/12/2019	14,908	1,165,276,065	30/09/2019	18,190	1,437,846,477
Equity Products	Stock Options	AIRO	HKD	31/12/2019	430	6,397,335	30/09/2019	315	4,909,305
Equity Products	Stock Options	ALCO	HKD	31/12/2019	270	1,376,855	30/09/2019	413	2,202,988
Equity Products	Stock Options	AMCO	HKD	31/12/2019	3,316	283,933,290	30/09/2019	5,151	437,714,246
Equity Products	Stock Options	BCMO	HKD	31/12/2019	1,992	10,611,056	30/09/2019	2,931	15,975,562
Equity Products	Stock Options	BEAO	HKD	31/12/2019	861	3,132,613	30/09/2019	606	2,598,643
Equity Products	Stock Options	BOCO	HKD	31/12/2019	4,658	62,680,347	30/09/2019	5,859	83,514,338
Equity Products	Stock Options	BUDO	HKD	31/12/2019	1,783	55,461,532	30/09/2019	22,236	643,108,000
Equity Products	Stock Options	BYDO	HKD	31/12/2019	3,786	76,292,161	30/09/2019	3,881	88,215,746
Equity Products	Stock Options	CCCO	HKD	31/12/2019	2,542	16,062,942	30/09/2019	2,499	16,626,878
Equity Products	Stock Options	CCEO	HKD	31/12/2019	407	1,267,284	30/09/2019	454	1,388,375
Equity Products	Stock Options	CCSO	HKD	31/12/2019	NA	NA	30/09/2019	3	4,375
Equity Products	Stock Options	CDAO	HKD	31/12/2019	99	924,935	30/09/2019	196	1,670,485
Equity Products	Stock Options	CGNO	HKD	31/12/2019	151	3,062,548	30/09/2019	72	1,482,215
Equity Products	Stock Options	CHTO	HKD	31/12/2019	14,365	460,988,315	30/09/2019	15,680	529,896,192
Equity Products	Stock Options	CHUO	HKD	31/12/2019	3,150	49,833,613	30/09/2019	3,308	55,028,754
Equity Products	Stock Options	CITO	HKD	31/12/2019	1,264	12,724,073	30/09/2019	1,505	14,815,954
Equity Products	Stock Options	CKHO	HKD	31/12/2019	4,327	156,763,976	30/09/2019	4,897	175,872,208
Equity Products	Stock Options	CKPO	HKD	31/12/2019	2,842	153,421,645	30/09/2019	3,188	181,146,508
Equity Products	Stock Options	CLIO	HKD	31/12/2019	18,267	370,858,968	30/09/2019	17,784	339,508,200
Equity Products	Stock Options	CLPO	HKD	31/12/2019	2,001	81,524,194	30/09/2019	2,884	118,871,115
Equity Products	Stock Options	CMBO	HKD	31/12/2019	10,122	195,445,371	30/09/2019	12,709	239,535,785
Equity Products	Stock Options	CNCO	HKD	31/12/2019	19,396	235,317,976	30/09/2019	16,602	205,182,238
Equity Products	Stock Options	CODO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	COGO	HKD	31/12/2019	1,589	87,201,169	30/09/2019	2,113	110,834,000
Equity Products	Stock Options	COLO	HKD	31/12/2019	2,655	141,695,935	30/09/2019	2,864	150,907,385
Equity Products	Stock Options	CPAO	HKD	31/12/2019	395	3,942,952	30/09/2019	381	3,873,000
Equity Products	Stock Options	CPCO	HKD	31/12/2019	23,409	215,870,274	30/09/2019	15,327	153,704,898
Equity Products	Stock Options	CPIO	HKD	31/12/2019	4,996	145,429,823	30/09/2019	7,349	234,649,846
Equity Products	Stock Options	CRCO	HKD	31/12/2019	1,238	5,418,625	30/09/2019	966	4,471,119
Equity Products	Stock Options	CRGO	HKD	31/12/2019	1,299	6,463,063	30/09/2019	1,294	7,048,523
Equity Products	Stock Options	CRLO	HKD	31/12/2019	2,233	154,749,290	30/09/2019	2,122	139,765,723
Equity Products	Stock Options	CSAO	HKD	31/12/2019	3,544	263,034,879	30/09/2019	4,252	310,443,269
Equity Products	Stock Options	CSEO	HKD	31/12/2019	4,493	35,618,347	30/09/2019	5,489	44,799,254
Equity Products	Stock Options	CSPO	HKD	31/12/2019	3,847	143,195,226	30/09/2019	3,489	104,860,708
Equity Products	Stock Options	CTBO	HKD	31/12/2019	1,433	6,431,092	30/09/2019	1,123	4,928,932
Equity Products	Stock Options	CTCO	HKD	31/12/2019	1,078	7,133,939	30/09/2019	1,932	14,122,886
Equity Products	Stock Options	CTSO	HKD	31/12/2019	6,174	98,560,371	30/09/2019	7,378	112,707,023
Equity Products	Stock Options	DFMO	HKD	31/12/2019	342	5,212,613	30/09/2019	810	11,734,609
Equity Products	Stock Options	EVGO	HKD	31/12/2019	3,234	115,183,806	30/09/2019	4,569	176,164,031
Equity Products	Stock Options	GABO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	GACO	HKD	31/12/2019	299	10,370,310	30/09/2019	326	9,821,360
Equity Products	Stock Options	GAHO	HKD	31/12/2019	3,693	267,519,516	30/09/2019	4,830	304,034,500
Equity Products	Stock Options	GLXO	HKD	31/12/2019	6,276	333,250,855	30/09/2019	4,824	251,181,846
Equity Products	Stock Options	GWMO	HKD	31/12/2019	7,165	21,127,707	30/09/2019	4,485	12,629,078
Equity Products	Stock Options	HAIO	HKD	31/12/2019	3,168	52,651,339	30/09/2019	2,659	45,056,769
Equity Products	Stock Options	HCFO	HKD	31/12/2019	565	59,727,419	30/09/2019	562	58,368,538
Equity Products	Stock Options	HEBO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	HEHO	HKD	31/12/2019	1,185	32,890,919	30/09/2019	1,800	48,703,385
Equity Products	Stock Options	HEXO	HKD	31/12/2019	33,087	813,632,887	30/09/2019	42,362	1,051,201,538
Equity Products	Stock Options	HGNO	HKD	31/12/2019	1,122	29,216,718	30/09/2019	1,465	40,156,315
Equity Products	Stock Options	HKAO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	HKBO	HKD	31/12/2019	28,830	687,421,123	30/09/2019	36,327	875,851,815
Equity Products	Stock Options	HKEO	HKD	31/12/2019	14	231,871	30/09/2019	102	1,848,908
Equity Products	Stock Options	HKFO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	HKGO	HKD	31/12/2019	2,271	34,590,661	30/09/2019	4,364	70,251,031
Equity Products	Stock Options	HLAO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	HLBO	HKD	31/12/2019	83	3,532,339	30/09/2019	183	7,798,739
Equity Products	Stock Options	HLCO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	HLDO	HKD	31/12/2019	2,507	96,306,871	30/09/2019	2,690	103,477,954
Equity Products	Stock Options	HNPO	HKD	31/12/2019	512	3,968,952	30/09/2019	400	3,565,785
Equity Products	Stock Options	HSBO	HKD	31/12/2019	5,894	97,034,823	30/09/2019	6,229	110,030,854
Equity Products	Stock Options	JXCO	HKD	31/12/2019	1,651	15,819,935	30/09/2019	1,211	11,741,585
Equity Products	Stock Options	KLEO	HKD	31/12/2019	1,066	14,935,210	30/09/2019	799	11,168,815
Equity Products	Stock Options	KSOO	HKD	31/12/2019	4,618	87,975,137	30/09/2019	4,985	82,618,392
Equity Products	Stock Options	LENO	HKD	31/12/2019	3,877	43,273,752	30/09/2019	2,456	29,717,126
Equity Products	Stock Options	LIAO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	LIFO	HKD	31/12/2019	59	106,148	30/09/2019	103	213,895
Equity Products	Stock Options	LNKO	HKD	31/12/2019	4,260	349,606,935	30/09/2019	4,916	442,869,615
Equity Products	Stock Options	MENO	HKD	31/12/2019	1,811	56,039,952	30/09/2019	2,928	91,332,938
Equity Products	Stock Options	METO	HKD	31/12/2019	25,161	1,198,054,911	30/09/2019	11,124	412,354,515
Equity Products	Stock Options	MGMO	HKD	31/12/2019	460	2,486,348	30/09/2019	573	3,838,591
Equity Products	Stock Options	MIUO	HKD	31/12/2019	32,860	317,506,347	30/09/2019	15,845	152,736,877
Equity Products	Stock Options	MSAO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	MSBO	HKD	31/12/2019	1,199	16,499,585	30/09/2019	1,331	18,081,431
Equity Products	Stock Options	MTRO	HKD	31/12/2019	4,474	99,390,903	30/09/2019	4,967	119,323,146
Equity Products	Stock Options	NBMO	HKD	31/12/2019	1,909	28,896,184	30/09/2019	2,058	29,193,009
Equity Products	Stock Options	NCLO	HKD	31/12/2019	3,267	101,924,371	30/09/2019	3,451	125,641,646

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Equity Products	Stock Options	NWDO	HKD	31/12/2019	2,575	27,337,202	30/09/2019	4,263	44,215,046
Equity Products	Stock Options	PAIO	HKD	31/12/2019	50,804	2,288,259,040	30/09/2019	53,242	2,397,243,515
Equity Products	Stock Options	PECO	HKD	31/12/2019	11,591	90,476,587	30/09/2019	13,339	110,630,286
Equity Products	Stock Options	PIAO	HKD	31/12/2019	NA	NA	30/09/2019	NA	NA
Equity Products	Stock Options	PICO	HKD	31/12/2019	1,523	29,209,887	30/09/2019	2,003	36,337,677
Equity Products	Stock Options	PINO	HKD	31/12/2019	273	4,391,823	30/09/2019	215	3,348,938
Equity Products	Stock Options	PLEO	HKD	31/12/2019	NA	NA	30/09/2019	0	0
Equity Products	Stock Options	RFPO	HKD	31/12/2019	1,118	6,317,839	30/09/2019	801	4,360,203
Equity Products	Stock Options	SANO	HKD	31/12/2019	8,208	123,773,013	30/09/2019	8,823	132,281,969
Equity Products	Stock Options	SHKO	HKD	31/12/2019	6,415	729,330,242	30/09/2019	7,369	884,880,000
Equity Products	Stock Options	SNOO	HKD	31/12/2019	3,711	461,941,484	30/09/2019	4,253	415,662,554
Equity Products	Stock Options	SNPO	HKD	31/12/2019	578	12,331,213	30/09/2019	672	15,218,868
Equity Products	Stock Options	STCO	HKD	31/12/2019	641	2,233,984	30/09/2019	498	1,680,592
Equity Products	Stock Options	SUNO	HKD	31/12/2019	2,719	213,373,710	30/09/2019	1,559	109,422,338
Equity Products	Stock Options	SWAO	HKD	31/12/2019	861	31,330,306	30/09/2019	903	37,516,923
Equity Products	Stock Options	TCHO	HKD	31/12/2019	132,054	4,518,861,177	30/09/2019	106,717	3,739,944,585
Equity Products	Stock Options	TRFO	HKD	31/12/2019	513	6,949,871	30/09/2019	447	6,084,669
Equity Products	Stock Options	VNKO	HKD	31/12/2019	673	20,069,903	30/09/2019	841	25,168,985
Equity Products	Stock Options	WHLO	HKD	31/12/2019	316	5,820,565	30/09/2019	424	7,656,785
Equity Products	Stock Options	WWCO	HKD	31/12/2019	1,032	6,846,042	30/09/2019	587	3,538,045
Equity Products	Stock Options	XABO	HKD	31/12/2019	2,336	75,225,774	30/09/2019	3,199	100,218,123
Equity Products	Stock Options	XBCO	HKD	31/12/2019	33,643	107,060,255	30/09/2019	34,530	107,782,905
Equity Products	Stock Options	XCCO	HKD	31/12/2019	67,479	426,656,068	30/09/2019	90,984	555,048,569
Equity Products	Stock Options	XICO	HKD	31/12/2019	41,063	231,556,945	30/09/2019	53,654	284,055,237
Equity Products	Stock Options	XPBO	HKD	31/12/2019	317	7,922,613	30/09/2019	489	11,734,238
Equity Products	Stock Options	XTWO	HKD	31/12/2019	7,138	126,763,048	30/09/2019	11,389	228,394,785
Equity Products	Stock Options	YZCO	HKD	31/12/2019	525	7,788,681	30/09/2019	719	10,646,437
Equity Products	Stock Options	ZJMO	HKD	31/12/2019	515	3,254,065	30/09/2019	573	3,513,458
Equity Products	Stock Options	ALBO	HKD	31/12/2019	18,195	1,804,735,729	30/09/2019	NA	NA
Equity Products	Stock Options	YZAO	HKD	31/12/2019	95	1,541,417	30/09/2019	NA	NA