

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	2021-03-31	HKD231,173,785.00	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 included SEOCH own capital (of HKD117,896,785) 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.	2020-12-31	HKD207,497,205.00	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 included SEOCH own capital (of HKD100,265,205) 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	2021-03-31	HKD0.00		2020-12-31	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	2021-03-31	HKD0.00		2020-12-31	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	2021-03-31	HKD947,794,069.00		2020-12-31	HKD795,154,844.00	
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	2021-03-31	HKD947,794,069.00		2020-12-31	HKD795,154,844.00	
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	2021-03-31	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.	2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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

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4.1	4.1.9	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed; Reported as at quarter end	2021-03-31	N/A		2020-12-31	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
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	2021-03-31	N/A		2020-12-31	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	2021-03-31	HKD6,242,589.01	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.	2020-12-31	HKD5,528,813.55	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD1,061,000,000.00 PostHaircut : HKD1,061,000,000.00		2020-12-31	PreHaircut : HKD908,000,000.00 PostHaircut : HKD908,000,000.00	
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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	

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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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.13	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Mutual Funds / UCITS; Reported as at quarter end; Pre-Haircut and Post-Haircut	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2020-12-31	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	2021-03-31	PreHaircut : HKD1,061,000,000.00 PostHaircut : HKD1,061,000,000.00		2020-12-31	PreHaircut : HKD908,000,000.00 PostHaircut : HKD908,000,000.00	
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.	2021-03-31	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.	2020-12-31	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.
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.	2021-03-31	1		2020-12-31	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	2021-03-31	PeakDayAmountInPast12Months : HKD881,546,234.00 MeanAverageOverPrevious12Months : HKD337,945,302.18	4.4.3 - In consensus with the local regulator, SEOCH is subject to a "Cover" requirement of the largest and 5th largest Clearing Participant, i.e. Cover 1+5. Estimated largest aggregate stress loss (in excess of initial margin) under Cover 1+5: - Peak day amount in the previous 12 months = HKD1,087,803,895.00 - Mean average over the previous 12 months = HKD426,552,657.56	2020-12-31	PeakDayAmountInPast12Months : HKD782,564,152.00 MeanAverageOverPrevious12Months : HKD360,565,729.05	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 = HKD902,386,843.00 - Mean average over the previous 12 months = HKD439,450,659.59
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).	2021-03-31	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.  Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	2020-12-31	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.  Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
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)	2021-03-31	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0	2020-12-31	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
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	2021-03-31	PeakDayAmountInPast12Months : HKD6,389,148.93 MeanAverageOverPrevious12Months : HKD69,998.35	4.4.6 - Actual largest aggregate credit exposure (in excess of collateral) under Cover 1+5 (including transactions cleared for indirect participants): - Peak day amount in the previous 12 months = HKD6,389,148.93 - Mean average over the previous 12 months = HKD69,998.35	2020-12-31	PeakDayAmountInPast12Months : HKD146,072,723.00 MeanAverageOverPrevious12Months : HKD666,634.18	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 = HKD146,072,723.00 - Mean average over the previous 12 months = HKD666,634.18
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	2021-03-31	PeakDayAmountInPast12Months : HKD1,321,862,520.00 MeanAverageOverPrevious12Months : HKD559,092,379.03		2020-12-31	PeakDayAmountInPast12Months : HKD1,253,787,220.00 MeanAverageOverPrevious12Months : HKD567,884,352.98	

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4.4	4.4.8	Credit Risk Disclosures	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	2021-03-31	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.	2020-12-31	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.
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)	2021-03-31	AmountExceeded1 : HKD0.00		2020-12-31	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	2021-03-31	PeakDayAmountInPast12Months : HKD6,389,148.93 MeanAverageOverPrevious12Months : HKD69,998.35		2020-12-31	PeakDayAmountInPast12Months : HKD146,072,723.00 MeanAverageOverPrevious12Months : HKD667,177.25	
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	2021-03-31	<a href="http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en">http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en</a>		2020-12-31	<a href="http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en">http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en</a>	
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)	2021-03-31	<a href="http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en">http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en</a>		2020-12-31	<a href="http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en">http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en</a>	
5.3	5.3.1	Results of testing of haircuts	Confidence interval targeted through the calculation of haircuts	2021-03-31	99.00%		2020-12-31	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	2021-03-31	1 day		2020-12-31	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	2021-03-31	1250 days		2020-12-31	1250 days	
5.3	5.3.4	Results of testing of haircuts	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	2021-03-31	0		2020-12-31	0	

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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);	2021-03-31	House_Net : HKD7,726,960,513.25 Client_Gross : HKD5,088,050,670.00 Client_Net : HKD12,604,553,834.00 Total : HKD25,419,565,017.25	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.	2020-12-31	House_Net : HKD3,586,280,515.20 Client_Gross : HKD3,103,102,778.00 Client_Net : HKD7,383,683,734.10 Total : HKD14,073,067,027.30	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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 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.	2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.2	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD21,010,000,000.00 TotalIM_PostHaircut : HKD21,010,000,000.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD16,857,000,000.00 TotalIM_PostHaircut : HKD16,857,000,000.00	
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	2021-03-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2021-03-31	HouseIM_PreHaircut : HKD85,027,750.00 HouseIM_PostHaircut : HKD54,382,790.00 ClientIM_PreHaircut : HKD2,148,272,013.07 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD2,233,299,763.07 TotalIM_PostHaircut : HKD54,382,790.00		2020-12-31	HouseIM_PreHaircut : HKD26,274,360.00 HouseIM_PostHaircut : HKD18,392,052.00 ClientIM_PreHaircut : HKD1,798,732,945.01 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD1,825,007,305.01 TotalIM_PostHaircut : HKD18,392,052.00	
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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2021-03-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD29,554,239.68 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD29,554,239.68 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD34,943,261.08 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD34,943,261.08 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	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2020-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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).	2021-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		2020-12-31	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	2021-03-31	<a href="http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en">http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en</a>		2020-12-31	<a href="http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en">http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en</a>	

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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	2021-03-31	VaR based on historical volatility		2020-12-31	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	2021-03-31	2000-01-25		2020-12-31	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	2021-03-31	SPAN		2020-12-31	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	2021-03-31	2000-01-25		2020-12-31	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	2021-03-31	99.87%		2020-12-31	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	2021-03-31	2000-01-25		2020-12-31	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	2021-03-31	90 days		2020-12-31	90 days	
6.4	6.4.8	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period Change Effective Date	2021-03-31	2000-01-25		2020-12-31	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	2021-03-31	lambda = 0.96		2020-12-31	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	2021-03-31	2000-01-25		2020-12-31	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)	2021-03-31	1		2020-12-31	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	2021-03-31	2000-01-25		2020-12-31	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	2021-03-31	<a href="http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm">http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm</a>		2020-12-31	<a href="http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm">http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm</a>	
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	2021-03-31	Daily		2020-12-31	Daily	



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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	2021-03-31	2000-01-25		2020-12-31	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	2021-03-31	48		2020-12-31	85	
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.	2021-03-31	Dayend		2020-12-31	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.	2021-03-31	End of Business		2020-12-31	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	2021-03-31	100,010		2020-12-31	98,290	
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	2021-03-31	99.95%		2020-12-31	99.91%	
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	2021-03-31	HKD2,011,800.00	6.5.4 - The calculation of uncovered exposure is based on breaches of margin coverage which does not include add-ons, such as concentration risk margin.	2020-12-31	HKD8,508,430.00	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	2021-03-31	HKD107,912.58		2020-12-31	HKD152,494.21	
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	2021-03-31	HKD21,404,164.21		2020-12-31	HKD31,406,058.85	
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	2021-03-31	HKD141,414,654.47		2020-12-31	HKD124,989,099.37	
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	2021-03-31	HKD5,907,153,380.59		2020-12-31	HKD1,439,885,438.94	
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	2021-03-31	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	2020-12-31	Cover 1 across HKSCC, SEOCH and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.
7.1	7.1.2	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-12-31	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)	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-12-31	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	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : HKD1,070,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD3,485 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : HKD914,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD3,889 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.
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	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	7.1.6 to 7.1.9 (except for 7.1.7) - SEOCH does not hold qualifying liquid resources in these composition types.  7.1.7 - HKEX has arranged a total of HK\$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEX.	2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	7.1.6 to 7.1.9 (except for 7.1.7) - SEOCH does not hold qualifying liquid resources in these composition types.  7.1.7 - HKEX has arranged a total of HK\$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEX.



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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)	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		2020-12-31	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	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2020-12-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	2021-03-31	No		2020-12-31	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.	2021-03-31	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.		2020-12-31	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
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	2021-03-31	HKD0.00		2020-12-31	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	2021-03-31	SameDayPayment_Total : HKD 11,451,229,527.75 MultiDayPayment_Total : HKD 17,577,261,199.07	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH.  7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.	2020-12-31	SameDayPayment_Total : HKD 10,791,245,672.01 MultiDayPayment_Total : HKD 15,561,153,040.98	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH.  7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.
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	2021-03-31	0		2020-12-31	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	2021-03-31	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	2020-12-31	AmountExceeded1 : HKD0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.
7.3	7.3.4	Liquidity Risk	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	2021-03-31	SameDayPayment_Total : HKD 15,435,702,390.06 MultiDayPayment_Total : HKD 19,422,278,893.58		2020-12-31	SameDayPayment_Total : HKD 15,435,702,390.06 MultiDayPayment_Total : HKD 19,422,278,893.58	
7.3	7.3.5	Liquidity Risk	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	2021-03-31	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.	2020-12-31	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	2021-03-31	NumberOfDays_HKD : N/A		2020-12-31	NumberOfDays_HKD : N/A	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
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	2021-03-31	AmountExceeded1 : N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A	13.1 - No Clearing Participant default occurred in Q1 of 2021. References to default cases occurring before 2021 can be found in the HKEX Annual Report.	2020-12-31	N/A	13.1 - No Clearing Participant default occurred in Q4 of 2020. References to default cases occurring before 2020 can be found in the HKEX Annual Report.
13.1	13.1.2	quantitative information related to defaults	Quantitative information related to defaults; Amount of other financial resources used to cover losses	2021-03-31	N/A		2020-12-31	N/A	
13.1	13.1.3.1	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	2021-03-31	N/A		2020-12-31	N/A	
13.1	13.1.3.2	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	2021-03-31	N/A		2020-12-31	N/A	
13.1	13.1.4	quantitative information related to defaults	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	2021-03-31	N/A		2020-12-31	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	2021-03-31	56.26%	14.1.1 & 14.1.2 - The shares are calculated based on the total market notional values (which also includes the notional values of non-client accounts).	2020-12-31	54.75%	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	2021-03-31	11.73%		2020-12-31	12.23%	
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	2021-03-31	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.	2020-12-31	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	2021-03-31	N/A		2020-12-31	N/A	
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	2020-12-31	HKD261,000,000.00		2020-12-31	HKD261,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	2020-12-31	HKD18,000,000.00		2020-12-31	HKD18,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	2020-12-31	HKD116,000,000.00		2020-12-31	HKD116,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	2020-12-31	HKD42,000,000.00		2020-12-31	HKD42,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	2020-12-31	HKD256,000,000.00		2020-12-31	HKD256,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	2020-12-31	HKD18,150,000,000.00		2020-12-31	HKD18,150,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	2020-12-31	HKD17,689,000,000.00		2020-12-31	HKD17,689,000,000.00	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
15.2	15.2.6	General business risk; Financial Disclosures	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	2020-12-31	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		2020-12-31	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.	
15.2	15.2.7	General business risk; Financial Disclosures	Additional items as necessary	2020-12-31	Not applicable		2020-12-31	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	2020-12-31	35.40%		2020-12-31	35.40%	
15.3	15.3.2	General business risk; Income breakdown	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	2020-12-31	61.35%		2020-12-31	61.35%	
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	2021-03-31	HKD21,010,000,000.00		2020-12-31	HKD16,857,000,000.00	
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	2021-03-31	HKD957,000,000.00		2020-12-31	HKD801,000,000.00	
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)	2021-03-31	100.00%		2020-12-31	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	2021-03-31	Not applicable		2020-12-31	Not applicable	
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	2021-03-31	Not applicable		2020-12-31	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)	2021-03-31	0.00%		2020-12-31	0.00%	
16.2	16.2.5	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	2021-03-31	100.00%		2020-12-31	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	2021-03-31	0.00%		2020-12-31	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	2021-03-31	0.00%		2020-12-31	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	2021-03-31	Percentage_HKD : 100.00% Percentage_USD : 0% Percentage_JPY : 0% Percentage_EUR : 0%		2020-12-31	Percentage_HKD : 98.58% Percentage_USD : 1.42% Percentage_JPY : 0% Percentage_EUR : 0%	
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	2021-03-31	0.32 year		2020-12-31	0.27 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	2021-03-31	0.00%		2020-12-31	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	2021-03-31	0.00%		2020-12-31	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	2021-03-31	0.00%		2020-12-31	0.00%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
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	2021-03-31	0.00%		2020-12-31	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	2021-03-31	0.00%		2020-12-31	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;	2021-03-31	Percentage_HKD : 0.00% Percentage_USD : 0.00%		2020-12-31	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	2021-03-31	0.00 year		2020-12-31	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)	2021-03-31	0		2020-12-31	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.	2021-03-31	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEx Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based ladder approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.		2020-12-31	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEx Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based ladder 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.	2021-03-31	0		2020-12-31	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.	2021-03-31	0.00%		2020-12-31	0.00%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	2021-03-31	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.	2020-12-31	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)	2021-03-31	N/A		2020-12-31	N/A	
16.3	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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)	2021-03-31	99.95%		2020-12-31	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	2021-03-31	100.00%		2020-12-31	100.00%	
17.3	17.3.1	Total number of failures	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	2021-03-31	0		2020-12-31	0	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	2021-03-31	within 2 hours		2020-12-31	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	2021-03-31	9		2020-12-31	9	

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
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	2021-03-31	66		2020-12-31	66	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	2021-03-31	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.	2020-12-31	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	2021-03-31	N/A		2020-12-31	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	2021-03-31	N/A		2020-12-31	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	2021-03-31	N/A		2020-12-31	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	2021-03-31	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.	2020-12-31	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.
18.1	18.1.3.1	Number of clearing members, by clearing service	Number of domestic participants	2021-03-31	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.	2020-12-31	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.
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	2021-03-31	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.	2020-12-31	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	2021-03-31	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.	2020-12-31	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	2021-03-31	AverageInQuarter :60.32% PeakInQuarter : 62.14%		2020-12-31	AverageInQuarter :60.13% PeakInQuarter : 62.27%	
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	2021-03-31	AverageInQuarter : 83.00% PeakInQuarter : 84.35%		2020-12-31	AverageInQuarter : 81.62% PeakInQuarter : 82.66%	
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	2021-03-31	N/A		2020-12-31	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	2021-03-31	AverageInQuarter : 55.90% PeakInQuarter : 63.18%		2020-12-31	AverageInQuarter : 54.81% PeakInQuarter : 58.73%	
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	2021-03-31	AverageInQuarter : 79.14% PeakInQuarter : 82.68%		2020-12-31	AverageInQuarter : 75.75% PeakInQuarter : 77.81%	
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	2021-03-31	N/A		2020-12-31	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	2021-03-31	39.91%		2020-12-31	42.67%	
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	2021-03-31	57.01%		2020-12-31	56.98%	

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
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	2021-03-31	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.	2020-12-31	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	2021-03-31	75		2020-12-31	75	
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	2021-03-31	62.86%		2020-12-31	65.20%	
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	2021-03-31	18.39%		2020-12-31	18.47%	
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	2021-03-31	55.15%		2020-12-31	56.20%	
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	2021-03-31	8.75%		2020-12-31	8.92%	
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	2021-03-31	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.	2020-12-31	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	2021-03-31	N/A		2020-12-31	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)	2021-03-31	N/A		2020-12-31	N/A	
20.4	20.4.1.1	FMI Links, Results of Back-testing coverage	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	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	2021-03-31	N/A		2020-12-31	N/A	



PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
20.7	20.7.1	FMI Links, Cross Margining	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	2021-03-31	N/A		2020-12-31	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.	2021-03-31	N/A		2020-12-31	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)	2021-03-31	Please refer to supplementary table below		2020-12-31	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)	2021-03-31	Please refer to supplementary table below		2020-12-31	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)	2021-03-31	N/A	23.2.1 - SEOCH does not clear cash market securities.	2020-12-31	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	2021-03-31	Please refer to supplementary table below		2020-12-31	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	2021-03-31	Please refer to supplementary table below		2020-12-31	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	2021-03-31	Please refer to supplementary table below		2020-12-31	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	2021-03-31	1,676,518		2020-12-31	1,079,546.00	
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	2021-03-31	HK\$73,238,415,356.27	23.3.2 - Notional values are denoted in HKD equivalent.	2020-12-31	HK\$41,155,419,970.00	23.3.2 - Notional values are denoted in HKD equivalent.
Supplementary Table Disclosures 23.1 & 23.2									
Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter - Report Dates	Current Quarter - Average Daily Volumes Please refer to supplementary table below	Current Quarter - Average Notional Value of trades 23.1.2	Previous Quarter - Report Date	Previous Quarter - Average Daily Volumes 23.1.1	Previous Quarter - Average Notional Value of trades 23.1.2
Equity Products	Stock Options	A500	HKD	2021-03-31	1,409	144,223,197	2020-12-31	1,433	132,550,161
Equity Products	Stock Options	AACO	HKD	2021-03-31	5,583	250,885,180	2020-12-31	3,723	163,183,242
Equity Products	Stock Options	ACCO	HKD	2021-03-31	7,499	193,457,139	2020-12-31	3,490	92,739,782
Equity Products	Stock Options	AIAO	HKD	2021-03-31	11,246	1,105,121,443	2020-12-31	10,223	850,675,274
Equity Products	Stock Options	AIRO	HKD	2021-03-31	848	10,529,531	2020-12-31	783	9,218,423
Equity Products	Stock Options	ALBO	HKD	2021-03-31	72,238	9,001,135,123	2020-12-31	52,993	7,101,836,452
Equity Products	Stock Options	ALCO	HKD	2021-03-31	1,576	10,186,157	2020-12-31	1,244	6,192,500
Equity Products	Stock Options	AMCO	HKD	2021-03-31	2,731	344,222,852	2020-12-31	2,193	249,577,000
Equity Products	Stock Options	ANAO	HKD	2021-03-31	3,686	464,945,902	2020-12-31	2,935	282,063,758
Equity Products	Stock Options	BCMO	HKD	2021-03-31	3,740	16,953,313	2020-12-31	2,051	8,767,829
Equity Products	Stock Options	BEAO	HKD	2021-03-31	494	1,765,797	2020-12-31	383	1,252,745
Equity Products	Stock Options	BOCO	HKD	2021-03-31	7,042	90,912,910	2020-12-31	4,570	52,804,935
Equity Products	Stock Options	BUDO	HKD	2021-03-31	1,336	34,206,492	2020-12-31	1,975	51,543,339
Equity Products	Stock Options	BYDO	HKD	2021-03-31	18,234	2,018,933,648	2020-12-31	11,450	971,966,484
Equity Products	Stock Options	CCCO	HKD	2021-03-31	6,138	24,351,367	2020-12-31	4,163	16,830,416
Equity Products	Stock Options	CCEO	HKD	2021-03-31	1,555	4,541,311	2020-12-31	1,307	2,979,313
Equity Products	Stock Options	CDAO	HKD	2021-03-31	1,111	9,082,541	2020-12-31	2,947	24,013,492
Equity Products	Stock Options	CGNO	HKD	2021-03-31	8,308	148,309,689	2020-12-31	4,976	81,983,887
Equity Products	Stock Options	CHTO	HKD	2021-03-31	68,123	1,764,470,861	2020-12-31	27,372	676,381,323
Equity Products	Stock Options	CHUO	HKD	2021-03-31	17,121	171,762,574	2020-12-31	4,666	49,790,226
Equity Products	Stock Options	CITO	HKD	2021-03-31	4,246	26,621,885	2020-12-31	1,071	6,484,444
Equity Products	Stock Options	CKHO	HKD	2021-03-31	5,765	170,245,738	2020-12-31	4,890	130,724,992
Equity Products	Stock Options	CKPO	HKD	2021-03-31	4,436	198,594,115	2020-12-31	2,851	118,209,742
Equity Products	Stock Options	CLIO	HKD	2021-03-31	39,701	701,553,025	2020-12-31	24,957	461,051,750
Equity Products	Stock Options	CLPO	HKD	2021-03-31	3,179	116,588,689	2020-12-31	1,569	57,117,218
Equity Products	Stock Options	CMBO	HKD	2021-03-31	9,704	291,135,402	2020-12-31	11,103	248,033,782
Equity Products	Stock Options	CNCO	HKD	2021-03-31	74,556	654,240,620	2020-12-31	30,604	240,847,805
Equity Products	Stock Options	COGO	HKD	2021-03-31	2,262	112,738,770	2020-12-31	1,974	101,612,218
Equity Products	Stock Options	COLO	HKD	2021-03-31	6,310	235,800,426	2020-12-31	3,430	133,649,323
Equity Products	Stock Options	CPAO	HKD	2021-03-31	296	2,172,262	2020-12-31	249	1,587,806
Equity Products	Stock Options	CPBO	HKD	2021-03-31	0	0	2020-12-31	0	0
Equity Products	Stock Options	CPCO	HKD	2021-03-31	20,240	169,412,318	2020-12-31	15,222	107,124,681
Equity Products	Stock Options	CPIO	HKD	2021-03-31	4,760	163,678,934	2020-12-31	3,761	102,976,694
Equity Products	Stock Options	CRCO	HKD	2021-03-31	4,034	10,368,754	2020-12-31	4,041	11,343,978
Equity Products	Stock Options	CRGO	HKD	2021-03-31	2,161	8,681,272	2020-12-31	583	2,215,873
Equity Products	Stock Options	CRLO	HKD	2021-03-31	2,601	181,258,590	2020-12-31	1,943	133,378,871
Equity Products	Stock Options	CSAO	HKD	2021-03-31	2,097	213,214,590	2020-12-31	1,561	138,350,444

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	CSDO	HKD	2021-03-31	N/A	N/A	2020-12-31	12	370,000
Equity Products	Stock Options	CSEO	HKD	2021-03-31	17,136	127,931,664	2020-12-31	9,556	69,721,742
Equity Products	Stock Options	CSPO	HKD	2021-03-31	4,968	89,327,410	2020-12-31	3,702	66,241,210
Equity Products	Stock Options	CTBO	HKD	2021-03-31	1,715	6,549,620	2020-12-31	1,522	5,249,510
Equity Products	Stock Options	CTCO	HKD	2021-03-31	13,843	68,468,370	2020-12-31	4,739	23,016,487
Equity Products	Stock Options	CTSO	HKD	2021-03-31	15,231	288,105,557	2020-12-31	6,507	119,995,944
Equity Products	Stock Options	DFMO	HKD	2021-03-31	2,149	37,112,570	2020-12-31	2,202	33,587,248
Equity Products	Stock Options	EVGO	HKD	2021-03-31	4,053	105,714,689	2020-12-31	3,192	98,207,742
Equity Products	Stock Options	GACO	HKD	2021-03-31	696	22,866,905	2020-12-31	1,112	30,981,329
Equity Products	Stock Options	GAHO	HKD	2021-03-31	8,959	1,224,905,410	2020-12-31	5,630	562,831,774
Equity Products	Stock Options	GLXO	HKD	2021-03-31	9,707	665,370,361	2020-12-31	5,218	299,675,661
Equity Products	Stock Options	GWMO	HKD	2021-03-31	25,626	307,332,906	2020-12-31	18,110	142,560,298
Equity Products	Stock Options	HAIO	HKD	2021-03-31	1,874	27,995,328	2020-12-31	1,824	25,654,123
Equity Products	Stock Options	HCFO	HKD	2021-03-31	775	89,190,492	2020-12-31	951	94,572,016
Equity Products	Stock Options	HEHO	HKD	2021-03-31	2,193	47,674,197	2020-12-31	965	19,959,202
Equity Products	Stock Options	HEXO	HKD	2021-03-31	79,989	3,873,015,443	2020-12-31	41,220	1,582,416,750
Equity Products	Stock Options	HGNO	HKD	2021-03-31	1,930	53,177,967	2020-12-31	1,067	29,731,339
Equity Products	Stock Options	HKAO	HKD	2021-03-31	21	263,131	2020-12-31	57	721,677
Equity Products	Stock Options	HKBO	HKD	2021-03-31	61,371	1,107,430,321	2020-12-31	58,430	877,011,581
Equity Products	Stock Options	HKGO	HKD	2021-03-31	2,485	29,402,426	2020-12-31	1,292	15,228,089
Equity Products	Stock Options	HLDO	HKD	2021-03-31	1,619	54,214,262	2020-12-31	1,026	32,322,903
Equity Products	Stock Options	HNPO	HKD	2021-03-31	503	2,824,393	2020-12-31	219	1,330,729
Equity Products	Stock Options	HSBO	HKD	2021-03-31	9,825	143,744,369	2020-12-31	7,752	98,535,694
Equity Products	Stock Options	JDCO	HKD	2021-03-31	10,011	1,749,442,254	2020-12-31	6,753	1,096,924,919
Equity Products	Stock Options	JXCO	HKD	2021-03-31	6,039	103,265,516	2020-12-31	3,149	35,115,331
Equity Products	Stock Options	KLEO	HKD	2021-03-31	1,457	22,555,715	2020-12-31	1,622	20,394,926
Equity Products	Stock Options	KSOO	HKD	2021-03-31	5,561	336,921,967	2020-12-31	3,235	135,057,097
Equity Products	Stock Options	LENO	HKD	2021-03-31	6,701	126,380,607	2020-12-31	5,113	59,584,568
Equity Products	Stock Options	LIFO	HKD	2021-03-31	0	0	2020-12-31	0	0
Equity Products	Stock Options	LNKO	HKD	2021-03-31	3,863	273,106,869	2020-12-31	2,771	186,680,403
Equity Products	Stock Options	MENO	HKD	2021-03-31	3,571	169,456,574	2020-12-31	2,181	87,725,565
Equity Products	Stock Options	METO	HKD	2021-03-31	51,349	9,130,068,525	2020-12-31	35,758	5,283,803,024
Equity Products	Stock Options	MGMO	HKD	2021-03-31	138	774,348	2020-12-31	79	350,639
Equity Products	Stock Options	MIUO	HKD	2021-03-31	168,490	4,962,412,557	2020-12-31	86,626	2,349,603,726
Equity Products	Stock Options	MSBO	HKD	2021-03-31	842	10,263,926	2020-12-31	818	8,895,375
Equity Products	Stock Options	MTRO	HKD	2021-03-31	2,537	57,401,361	2020-12-31	1,826	37,685,194
Equity Products	Stock Options	NBMO	HKD	2021-03-31	8,507	181,284,770	2020-12-31	3,110	63,360,516
Equity Products	Stock Options	NCLO	HKD	2021-03-31	2,923	91,262,262	2020-12-31	2,150	67,644,403
Equity Products	Stock Options	NTEO	HKD	2021-03-31	5,275	460,029,836	2020-12-31	2,830	195,038,669
Equity Products	Stock Options	NWAO	HKD	2021-03-31	68	622,877	2020-12-31	80	775,823
Equity Products	Stock Options	NWDO	HKD	2021-03-31	1,804	69,213,885	2020-12-31	1,230	47,546,290
Equity Products	Stock Options	PAIO	HKD	2021-03-31	96,161	4,634,725,328	2020-12-31	66,014	2,881,622,073
Equity Products	Stock Options	PECO	HKD	2021-03-31	16,315	92,399,092	2020-12-31	10,146	50,480,787
Equity Products	Stock Options	PICO	HKD	2021-03-31	2,977	37,246,833	2020-12-31	1,929	23,693,974
Equity Products	Stock Options	PINO	HKD	2021-03-31	6,744	89,759,131	2020-12-31	3,957	55,535,048
Equity Products	Stock Options	RFPO	HKD	2021-03-31	210	874,252	2020-12-31	325	1,335,503
Equity Products	Stock Options	SANO	HKD	2021-03-31	13,996	201,511,292	2020-12-31	8,586	109,013,839
Equity Products	Stock Options	SBAO	HKD	2021-03-31	11	698,361	2020-12-31	10	578,831
Equity Products	Stock Options	SBOO	HKD	2021-03-31	2,194	92,490,951	2020-12-31	1,308	57,901,113
Equity Products	Stock Options	SHKO	HKD	2021-03-31	3,449	389,197,459	2020-12-31	2,398	243,756,129
Equity Products	Stock Options	SHZO	HKD	2021-03-31	592	42,023,361	2020-12-31	574	36,104,556
Equity Products	Stock Options	SNOO	HKD	2021-03-31	4,973	942,352,623	2020-12-31	3,586	518,797,097
Equity Products	Stock Options	SNPO	HKD	2021-03-31	1,183	17,809,849	2020-12-31	975	15,663,613
Equity Products	Stock Options	STCO	HKD	2021-03-31	0	0	2020-12-31	2	3,571
Equity Products	Stock Options	SUNO	HKD	2021-03-31	2,750	175,136,754	2020-12-31	1,814	110,302,097
Equity Products	Stock Options	SWAO	HKD	2021-03-31	1,451	38,887,467	2020-12-31	1,164	25,043,984
Equity Products	Stock Options	TCHO	HKD	2021-03-31	236,466	15,767,541,639	2020-12-31	145,545	8,379,224,613
Equity Products	Stock Options	TICO	HKD	2021-03-31	996	56,626,107	2020-12-31	745	35,741,331
Equity Products	Stock Options	TRFO	HKD	2021-03-31	931	12,970,869	2020-12-31	736	9,272,871
Equity Products	Stock Options	VNKO	HKD	2021-03-31	662	19,682,836	2020-12-31	496	13,153,274
Equity Products	Stock Options	WHGO	HKD	2021-03-31	1,043	18,088,725	2020-12-31	1,390	23,591,044
Equity Products	Stock Options	WHLO	HKD	2021-03-31	416	7,875,705	2020-12-31	425	7,646,242
Equity Products	Stock Options	WWCO	HKD	2021-03-31	748	4,378,325	2020-12-31	776	4,112,450
Equity Products	Stock Options	XABO	HKD	2021-03-31	4,937	150,214,557	2020-12-31	2,914	83,766,177
Equity Products	Stock Options	XBCO	HKD	2021-03-31	49,281	139,524,008	2020-12-31	35,192	94,964,944
Equity Products	Stock Options	XCCO	HKD	2021-03-31	106,301	676,269,030	2020-12-31	92,920	552,977,303
Equity Products	Stock Options	XICO	HKD	2021-03-31	70,735	375,999,454	2020-12-31	79,816	384,924,100
Equity Products	Stock Options	XPBO	HKD	2021-03-31	4,031	114,909,074	2020-12-31	1,358	29,228,855
Equity Products	Stock Options	XTWO	HKD	2021-03-31	12,951	170,151,738	2020-12-31	9,396	132,173,484
Equity Products	Stock Options	YZCO	HKD	2021-03-31	1,353	21,154,030	2020-12-31	1,250	15,593,287
Equity Products	Stock Options	ZJMO	HKD	2021-03-31	4,091	65,585,662	2020-12-31	1,502	18,630,377
Equity Products	Stock Options	ALHO	HKD	2021-03-31	2,671	136,801,607	2020-12-31	1,887	90,839,333
Equity Products	Stock Options	CPDO	HKD	2021-03-31	599	4,814,495	2020-12-31	2,475	18,165,938
Equity Products	Stock Options	CSFO	HKD	2021-03-31	41	1,173,967	2020-12-31	141	4,000,444
Equity Products	Stock Options	CSGO	HKD	2021-03-31	20	611,082	2020-12-31	19	587,704
Equity Products	Stock Options	KDSO	HKD	2021-03-31	815	50,265,082	2020-12-31	536	31,283,444
Equity Products	Stock Options	PHTO	HKD	2021-03-31	4,700	254,772,869	2020-12-31	1,212	52,943,889
Equity Products	Stock Options	SMCO	HKD	2021-03-31	10,436	702,549,877	2020-12-31	5,522	304,375,833
Equity Products	Stock Options	SUAO	HKD	2021-03-31	N/A	N/A	2020-12-31	0	0
Equity Products	Stock Options	SUBO	HKD	2021-03-31	113	8,038,197	2020-12-31	189	11,221,103
Equity Products	Stock Options	JDHO	HKD	2021-03-31	1,589	127,844,565	2020-12-31	N/A	N/A
Equity Products	Stock Options	WXBO	HKD	2021-03-31	7,465	365,605,272	2020-12-31	N/A	N/A
Equity Products	Stock Options	KSTO	HKD	2021-03-31	8,018	1,164,044,784	2020-12-31	N/A	N/A
Equity Products	Stock Options	BIUO	HKD	2021-03-31	18,151	775,243,393	2020-12-31	N/A	N/A

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Equity Products	Stock Options	BLIO	HKD	2021-03-31	1,777	107,181,600	2020-12-31	N/A	N/A