

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
4.1	4.1.1	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital Before; Reported as at quarter end	2021-06-30	HKD358,618,867.00	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 HKD245,188,867) 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.	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.
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	2021-06-30	HKD0.00		2021-03-31	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	2021-06-30	HKD0.00		2021-03-31	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	2021-06-30	HKD2,093,269,805.00		2021-03-31	HKD947,794,069.00	
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	2021-06-30	HKD2,093,269,805.00		2021-03-31	HKD947,794,069.00	
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	2021-06-30	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.	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.
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	2021-06-30	N/A		2021-03-31	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	2021-06-30	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	2021-03-31	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	2021-06-30	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	2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	HKD6,875,808.42	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.	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.
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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD2,207,000,000.00 PostHaircut : HKD2,207,000,000.00		2021-03-31	PreHaircut : HKD1,061,000,000.00 PostHaircut : HKD1,061,000,000.00	
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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2021-03-31	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	2021-06-30	PreHaircut : HKD2,207,000,000.00 PostHaircut : HKD2,207,000,000.00		2021-03-31	PreHaircut : HKD1,061,000,000.00 PostHaircut : HKD1,061,000,000.00	
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.	2021-06-30	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.	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.
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.	2021-06-30	1		2021-03-31	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	2021-06-30	PeakDayAmountInPast12Months : HKD1,733,302,990.00 MeanAverageOverPrevious12Months : HKD550,828,181.41	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 = HKD2,206,699,806.00 - Mean average over the previous 12 months = HKD709,693,629.85	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
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).	2021-06-30	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	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
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)	2021-06-30	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	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
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	2021-06-30	PeakDayAmountInPast12Months : HKD2,939,898.55 MeanAverageOverPrevious12Months : HKD160,060.42	4.4.6 - Actual largest aggregate credit exposure (in excess of collateral) under Cover 1+5 (including transactions cleared for indirect participants): - Peak day amount in the previous 12 months = HKD2,939,898.55 - Mean average over the previous 12 months = HKD160,060.42	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
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	2021-06-30	PeakDayAmountInPast12Months : HKD3,244,732,641.00 MeanAverageOverPrevious12Months : HKD1,008,238,003.30		2021-03-31	PeakDayAmountInPast12Months : HKD1,321,862,520.00 MeanAverageOverPrevious12Months : HKD559,092,379.03	

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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.	2021-06-30	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.	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.
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)	2021-06-30	AmountExceeded1 : HKD0.00		2021-03-31	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	2021-06-30	PeakDayAmountInPast12Months : HKD22,939,898.55 MeanAverageOverPrevious12Months : HKD160,060.42		2021-03-31	PeakDayAmountInPast12Months : HKD6,389,148.93 MeanAverageOverPrevious12Months : HKD69,998.35	
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	2021-06-30	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2021-03-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en	
5.2	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	2021-06-30	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2021-03-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en	
5.3	5.3.1	Results of testing of haircuts	Confidence interval targeted through the calculation of haircuts	2021-06-30	99.00%		2021-03-31	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	2021-06-30	1 day		2021-03-31	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	2021-06-30	1250 days		2021-03-31	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.	2021-06-30	0		2021-03-31	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);	2021-06-30	House_Net : HKD4,266,640,072.00 Client_Gross : HKD3,079,306,680.00 Client_Net : HKD8,121,713,735.60 Total : HKD15,467,660,487.60	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.	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.
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	2021-06-30	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.	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.
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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	

SEOC Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.2	6.2.4	For each clearing service, total initial margin held, split by house and client	Unsecured cash deposited at commercial banks; Total split by House and Client; Pre-Haircut and Post Hair-cut	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD18,647,000,000.00 TotalIM_PostHaircut : HKD18,647,000,000.00		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	
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	2021-06-30	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	
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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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	2021-06-30	HouseIM_PreHaircut : HKD44,173,790.00 HouseIM_PostHaircut : HKD30,345,553.00 ClientIM_PreHaircut : HKD2,429,031,987.80 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD2,473,205,777.80 TotalIM_PostHaircut : HKD30,345,553.00		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	
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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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	2021-06-30	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD28,810,515.88 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD28,810,515.88 TotalIM_PostHaircut : HKD0.00		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	
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	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		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	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).	2021-06-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		2021-03-31	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	2021-06-30	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOC?sc_lang=en		2021-03-31	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOC?sc_lang=en	

SEOCB Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.4	6.4.1	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	2021-06-30	VaR based on historical volatility		2021-03-31	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	2021-06-30	2000-01-25		2021-03-31	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	2021-06-30	SPAN		2021-03-31	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	2021-06-30	2000-01-25		2021-03-31	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	2021-06-30	99.87%	6.4.5 - SEOCB determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.	2021-03-31	99.87%	6.4.5 - SEOCB 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	2021-06-30	2000-01-25		2021-03-31	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	2021-06-30	90 days		2021-03-31	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	2021-06-30	2000-01-25		2021-03-31	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	2021-06-30	lambda = 0.96		2021-03-31	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	2021-06-30	2000-01-25		2021-03-31	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)	2021-06-30	1		2021-03-31	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	2021-06-30	2000-01-25		2021-03-31	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	2021-06-30	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm		2021-03-31	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm	
6.4	6.4.14	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review	2021-06-30	Daily		2021-03-31	Daily	

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
6.4	6.4.15	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	2021-06-30	2000-01-25		2021-03-31	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	2021-06-30	41		2021-03-31	48	
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.	2021-06-30	Dayend		2021-03-31	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.	2021-06-30	End of Business		2021-03-31	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	2021-06-30	102,711		2021-03-31	100,010	
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	2021-06-30	99.96%		2021-03-31	99.95%	
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	2021-06-30	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.	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.
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	2021-06-30	HKD125,898.02		2021-03-31	HKD107,912.58	
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	2021-06-30	HKD10,909,888.94		2021-03-31	HKD21,404,164.21	
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	2021-06-30	HKD85,955,413.00		2021-03-31	HKD141,414,654.47	
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	2021-06-30	HKD1,501,464,327.56		2021-03-31	HKD5,907,153,380.59	
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	2021-06-30	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	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.
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	2021-06-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2021-03-31	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	2021-06-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2021-03-31	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)	2021-06-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2021-03-31	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	2021-06-30	SizeAndCompositionOfQualifyingLiquidResources : HKD2,218,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD2,576 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	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.
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	2021-06-30	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.	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.

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.1	7.1.7	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)	2021-06-30	SizeAndCompositionOfQualifyingLiquidResources : Please refer to "Notes"		2021-03-31	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	2021-06-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	2021-06-30	SizeAndCompositionOfQualifyingLiquidResources : Not applicable		2021-03-31	SizeAndCompositionOfQualifyingLiquidResources : Not applicable	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	2021-06-30	No		2021-03-31	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.	2021-06-30	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.		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.	
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	2021-06-30	HKD0.00		2021-03-31	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	2021-06-30	SameDayPayment_Total : HKD 10,896,341,965.96 MultiDayPayment_Total : HKD 15,020,250,762.12	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.	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.
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	2021-06-30	0		2021-03-31	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	2021-06-30	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	2021-03-31	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.
7.3	7.3.4	Liquidity Risk	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	2021-06-30	SameDayPayment_Total : HKD 11,451,229,527.75 MultiDayPayment_Total : HKD 17,495,198,030.07		2021-03-31	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	2021-06-30	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.	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.
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	2021-06-30	NumberOfDays_HKD : N/A		2021-03-31	NumberOfDays_HKD : N/A	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
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	2021-06-30	AmountExceeded1 : N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A	13.1 - No Clearing Participant default occurred in Q2 of 2021. References to default cases occurring before 2021 can be found in the HKEX Annual Report.	2021-03-31	N/A	
13.1	13.1.2	quantitative information related to defaults	Quantitative information related to defaults; Amount of other financial resources used to cover losses	2021-06-30	N/A		2021-03-31	N/A	
13.1	13.1.3.1	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	2021-06-30	N/A		2021-03-31	N/A	
13.1	13.1.3.2	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	57.34%	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).	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).
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	2021-06-30	12.98%		2021-03-31	11.73%	
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	2021-06-30	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.	2021-03-31	
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	2021-06-30	N/A	2021-03-31		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	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
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 or default fund contribution	2021-06-30	HKD18,647,000,000.00		2021-03-31	HKD21,010,000,000.00	
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	2021-06-30	HKD2,104,000,000.00		2021-03-31	HKD957,000,000.00	
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)	2021-06-30	100.00%		2021-03-31	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	2021-06-30	Not applicable		2021-03-31	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	2021-06-30	Not applicable		2021-03-31	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)	2021-06-30	0.00%		2021-03-31	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)	2021-06-30	100.00%		2021-03-31	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	2021-06-30	0.00%		2021-03-31	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	2021-06-30	0.00%		2021-03-31	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	2021-06-30	Percentage_HKD : 99.67% Percentage_USD : 0.33% Percentage_JPY : 0% Percentage_EUR : 0%		2021-03-31	Percentage_HKD : 100.00% Percentage_USD : 0% 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	2021-06-30	0.24 year		2021-03-31	0.32 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	2021-06-30	0.00%		2021-03-31	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	2021-06-30	0.00%		2021-03-31	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	2021-06-30	0.00%		2021-03-31	0.00%	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
16.2	16.2.13	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; State/municipal bonds	2021-06-30	0.00%		2021-03-31	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	2021-06-30	0.00%		2021-03-31	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;	2021-06-30	Percentage_HKD : 0.00% Percentage_USD : 0.00%		2021-03-31	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	2021-06-30	0.00 year		2021-03-31	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)	2021-06-30	0		2021-03-31	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.	2021-06-30	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.		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.	
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.	2021-06-30	0		2021-03-31	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.	2021-06-30	0.00%		2021-03-31	0.00%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	2021-06-30	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.	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.
16.3	16.3.2	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Default fund)	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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)	2021-06-30	99.95%		2021-03-31	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	2021-06-30	100.00%		2021-03-31	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	2021-06-30	0		2021-03-31	0	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	2021-06-30	within 2 hours		2021-03-31	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	2021-06-30	9		2021-03-31	9	

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PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	2021-06-30	68		2021-03-31	66	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	2021-06-30	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.	2021-03-31	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	2021-06-30	N/A		2021-03-31	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	2021-06-30	N/A		2021-03-31	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	2021-06-30	N/A		2021-03-31	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	2021-06-30	77		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.	2021-03-31	
18.1	18.1.3.1	Number of clearing members, by clearing service	Number of domestic participants	2021-06-30	77	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.	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.
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	2021-06-30	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.	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.
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	2021-06-30	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.	2021-03-31	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	2021-06-30	AverageInQuarter :61.94% PeakInQuarter :64.45%		2021-03-31	AverageInQuarter :60.32% PeakInQuarter : 62.14%	
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	2021-06-30	AverageInQuarter : 84.52% PeakInQuarter : 85.68%		2021-03-31	AverageInQuarter : 83.00% PeakInQuarter : 84.35%	
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	2021-06-30	N/A		2021-03-31	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	2021-06-30	AverageInQuarter : 57.84% PeakInQuarter : 61.43%		2021-03-31	AverageInQuarter : 55.90% PeakInQuarter : 63.18%	
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	2021-06-30	AverageInQuarter : 80.88% PeakInQuarter : 82.88%		2021-03-31	AverageInQuarter : 79.14% PeakInQuarter : 82.68%	
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	2021-06-30	N/A		2021-03-31	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	2021-06-30	49.77%		2021-03-31	39.91%	
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	2021-06-30	65.95%		2021-03-31	57.01%	

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	2021-06-30	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.	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.
19.1	19.1.2	Tiered participation arrangements, measures of concentration of client clearing	Number of direct members that clear for clients	2021-06-30	77		2021-03-31	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	2021-06-30	59.91%		2021-03-31	62.86%	
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	2021-06-30	18.71%		2021-03-31	18.39%	
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	2021-06-30	53.23%		2021-03-31	55.15%	
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	2021-06-30	8.92%		2021-03-31	8.75%	
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	2021-06-30	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.	2021-03-31	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	2021-06-30	N/A		2021-03-31	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)	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	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	2021-06-30	N/A		2021-03-31	N/A	

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
20.7	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	2021-06-30	N/A		2021-03-31	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.	2021-06-30	N/A		2021-03-31	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)	2021-06-30	Please refer to supplementary table below		2021-03-31	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)	2021-06-30	Please refer to supplementary table below		2021-03-31	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)	2021-06-30	N/A	23.2.1 - SEOCH does not clear cash market securities.	2021-03-31	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	2021-06-30	Please refer to supplementary table below		2021-03-31	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	2021-06-30	Please refer to supplementary table below		2021-03-31	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	2021-06-30	Please refer to supplementary table below		2021-03-31	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	2021-06-30	1,092,135.82		2021-03-31	1,676,517.67	
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	2021-06-30	HK\$49,527,963,841.42	23.3.2 - Notional values are denoted in HKD equivalent.	2021-03-31	HK\$73,238,415,356.27	23.3.2 - Notional values are denoted in HKD equivalent.

Supplementary Table Disclosures 23.1 & 23.2

Product Types	Asset Class	Product Code	Currency	Current Quarter - Report Dates	Current Quarter - Average Daily Volumes	Current Quarter - Average Notional Value of trades	Previous Quarter - Report Date	Previous Quarter - Average Daily Volumes	Previous Quarter - Average Notional Value of trades
23.2.3	23.2.2	23.2.4			Please refer to supplementary table below				
						23.1.2		23.1.1	23.1.2
Equity Products	Stock Options	A500	HKD	2021-06-30	819	82,984,167	2021-03-31	1,409	144,223,197
Equity Products	Stock Options	AACO	HKD	2021-06-30	4,819	235,574,383	2021-03-31	5,583	250,885,180
Equity Products	Stock Options	ACCO	HKD	2021-06-30	3,694	87,357,833	2021-03-31	7,499	193,457,139
Equity Products	Stock Options	AIAO	HKD	2021-06-30	12,716	1,235,197,500	2021-03-31	11,246	1,105,121,443
Equity Products	Stock Options	AIRO	HKD	2021-06-30	702	8,694,747	2021-03-31	848	10,529,531
Equity Products	Stock Options	ALBO	HKD	2021-06-30	50,934	5,685,603,292	2021-03-31	72,238	9,001,135,123
Equity Products	Stock Options	ALCO	HKD	2021-06-30	1,463	12,690,820	2021-03-31	1,576	10,186,157
Equity Products	Stock Options	AMCO	HKD	2021-06-30	1,833	224,626,167	2021-03-31	2,731	344,222,852
Equity Products	Stock Options	ANAO	HKD	2021-06-30	3,835	567,760,667	2021-03-31	3,686	464,945,902
Equity Products	Stock Options	BCMO	HKD	2021-06-30	1,377	7,289,023	2021-03-31	3,740	16,953,313
Equity Products	Stock Options	BEAO	HKD	2021-06-30	321	1,115,603	2021-03-31	494	1,765,797
Equity Products	Stock Options	BOCO	HKD	2021-06-30	3,662	50,817,392	2021-03-31	7,042	90,912,910
Equity Products	Stock Options	BUDO	HKD	2021-06-30	994	24,558,183	2021-03-31	1,336	34,206,492
Equity Products	Stock Options	BYDO	HKD	2021-06-30	12,155	1,147,704,900	2021-03-31	18,234	2,018,933,648
Equity Products	Stock Options	CCCO	HKD	2021-06-30	3,574	13,775,172	2021-03-31	6,138	24,351,367
Equity Products	Stock Options	CCEO	HKD	2021-06-30	1,157	5,120,600	2021-03-31	1,555	4,541,311
Equity Products	Stock Options	CDAO	HKD	2021-06-30	1,644	12,116,900	2021-03-31	1,111	9,082,541
Equity Products	Stock Options	CGNO	HKD	2021-06-30	5,161	89,276,017	2021-03-31	8,308	148,309,689
Equity Products	Stock Options	CHTO	HKD	2021-06-30	30,039	788,738,550	2021-03-31	68,123	1,764,470,861
Equity Products	Stock Options	CHUO	HKD	2021-06-30	7,815	71,401,670	2021-03-31	17,121	171,762,574
Equity Products	Stock Options	CITO	HKD	2021-06-30	4,087	34,077,283	2021-03-31	4,246	26,621,885
Equity Products	Stock Options	CKHO	HKD	2021-06-30	3,082	96,476,100	2021-03-31	5,765	170,245,738
Equity Products	Stock Options	CKPO	HKD	2021-06-30	3,576	177,122,150	2021-03-31	4,436	198,594,115
Equity Products	Stock Options	CLIO	HKD	2021-06-30	23,067	372,967,050	2021-03-31	39,701	701,553,025
Equity Products	Stock Options	CLPO	HKD	2021-06-30	1,703	65,484,792	2021-03-31	3,179	116,588,689
Equity Products	Stock Options	CMBO	HKD	2021-06-30	6,890	226,318,892	2021-03-31	9,704	291,135,402
Equity Products	Stock Options	CNCO	HKD	2021-06-30	43,935	384,098,873	2021-03-31	74,556	654,240,620
Equity Products	Stock Options	COGO	HKD	2021-06-30	1,281	60,065,625	2021-03-31	2,262	112,738,770
Equity Products	Stock Options	COLO	HKD	2021-06-30	2,628	100,500,967	2021-03-31	6,310	235,800,426
Equity Products	Stock Options	CPAO	HKD	2021-06-30	100	694,908	2021-03-31	296	2,172,262
Equity Products	Stock Options	CPBO	HKD	2021-06-30	0	0	2021-03-31	0	0
Equity Products	Stock Options	CPCO	HKD	2021-06-30	13,488	110,832,913	2021-03-31	20,240	169,412,318
Equity Products	Stock Options	CPIO	HKD	2021-06-30	4,876	137,968,567	2021-03-31	4,760	163,678,934
Equity Products	Stock Options	CRCO	HKD	2021-06-30	2,404	6,467,360	2021-03-31	4,034	10,368,754
Equity Products	Stock Options	CRGO	HKD	2021-06-30	1,856	7,651,503	2021-03-31	2,161	8,681,272
Equity Products	Stock Options	CRLO	HKD	2021-06-30	1,325	94,727,867	2021-03-31	2,601	181,258,590
Equity Products	Stock Options	CSAO	HKD	2021-06-30	1,697	170,344,167	2021-03-31	2,097	213,214,590
Equity Products	Stock Options	CSEO	HKD	2021-06-30	10,931	86,068,713	2021-03-31	17,136	127,931,664
Equity Products	Stock Options	CSPO	HKD	2021-06-30	2,733	58,934,550	2021-03-31	4,968	89,327,410
Equity Products	Stock Options	CTBO	HKD	2021-06-30	912	3,536,343	2021-03-31	1,715	6,549,620
Equity Products	Stock Options	CTCO	HKD	2021-06-30	11,265	59,847,187	2021-03-31	13,843	68,468,370
Equity Products	Stock Options	CTSO	HKD	2021-06-30	5,526	110,790,200	2021-03-31	15,231	288,105,557
Equity Products	Stock Options	DFMQ	HKD	2021-06-30	643	9,944,120	2021-03-31	2,149	37,112,570
Equity Products	Stock Options	EVGO	HKD	2021-06-30	6,875	155,020,583	2021-03-31	4,053	105,714,689

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Equity Products	Stock Options	GACO	HKD	2021-06-30	482	13,564,887	2021-03-31	696	22,866,905
Equity Products	Stock Options	GAHO	HKD	2021-06-30	7,389	850,566,750	2021-03-31	8,959	1,224,905,410
Equity Products	Stock Options	GLXO	HKD	2021-06-30	5,332	352,802,617	2021-03-31	9,707	665,370,361
Equity Products	Stock Options	GWMO	HKD	2021-06-30	19,023	232,288,292	2021-03-31	25,626	307,332,906
Equity Products	Stock Options	HAI0	HKD	2021-06-30	1,320	19,545,977	2021-03-31	1,874	27,995,328
Equity Products	Stock Options	HCF0	HKD	2021-06-30	760	78,365,750	2021-03-31	775	89,190,492
Equity Products	Stock Options	HEHO	HKD	2021-06-30	1,678	39,509,342	2021-03-31	2,193	47,674,197
Equity Products	Stock Options	HEX0	HKD	2021-06-30	41,797	1,991,509,750	2021-03-31	79,989	3,873,015,443
Equity Products	Stock Options	HGNO	HKD	2021-06-30	1,097	28,130,358	2021-03-31	1,930	53,177,967
Equity Products	Stock Options	HKA0	HKD	2021-06-30	4	55,214	2021-03-31	21	263,131
Equity Products	Stock Options	HKBO	HKD	2021-06-30	42,225	810,550,440	2021-03-31	61,371	1,107,430,321
Equity Products	Stock Options	HKGO	HKD	2021-06-30	1,523	19,196,333	2021-03-31	2,485	29,402,426
Equity Products	Stock Options	HLDO	HKD	2021-06-30	829	29,529,933	2021-03-31	1,619	54,214,262
Equity Products	Stock Options	HNPO	HKD	2021-06-30	372	2,109,040	2021-03-31	503	2,824,393
Equity Products	Stock Options	HSBO	HKD	2021-06-30	5,435	84,247,683	2021-03-31	9,825	143,744,369
Equity Products	Stock Options	JD00	HKD	2021-06-30	8,556	1,281,096,583	2021-03-31	10,011	1,749,442,254
Equity Products	Stock Options	JK00	HKD	2021-06-30	3,858	70,568,550	2021-03-31	6,039	103,265,516
Equity Products	Stock Options	KLE0	HKD	2021-06-30	1,032	16,702,667	2021-03-31	1,457	22,555,715
Equity Products	Stock Options	KSO0	HKD	2021-06-30	2,688	145,911,433	2021-03-31	5,561	336,921,967
Equity Products	Stock Options	LENO	HKD	2021-06-30	4,943	97,480,227	2021-03-31	6,701	126,380,607
Equity Products	Stock Options	LIFO	HKD	2021-06-30	NA	NA	2021-03-31	0	0
Equity Products	Stock Options	LNKO	HKD	2021-06-30	3,083	228,519,167	2021-03-31	3,863	273,106,869
Equity Products	Stock Options	MENO	HKD	2021-06-30	3,042	134,363,483	2021-03-31	3,571	169,456,574
Equity Products	Stock Options	METO	HKD	2021-06-30	52,317	8,004,345,417	2021-03-31	51,349	9,130,068,525
Equity Products	Stock Options	MGMO	HKD	2021-06-30	100	482,010	2021-03-31	138	774,348
Equity Products	Stock Options	MIU0	HKD	2021-06-30	82,610	2,311,971,608	2021-03-31	168,490	4,962,412,557
Equity Products	Stock Options	MSBO	HKD	2021-06-30	524	5,363,833	2021-03-31	842	10,263,926
Equity Products	Stock Options	MTRO	HKD	2021-06-30	2,032	44,250,508	2021-03-31	2,537	57,401,361
Equity Products	Stock Options	NBMO	HKD	2021-06-30	5,396	114,274,450	2021-03-31	8,507	181,284,770
Equity Products	Stock Options	NCL0	HKD	2021-06-30	1,711	49,673,317	2021-03-31	2,923	91,262,262
Equity Products	Stock Options	NTE0	HKD	2021-06-30	4,071	349,465,333	2021-03-31	5,275	460,029,836
Equity Products	Stock Options	NWAO	HKD	2021-06-30	15	156,907	2021-03-31	68	622,877
Equity Products	Stock Options	NWDO	HKD	2021-06-30	842	34,900,900	2021-03-31	1,804	69,213,885
Equity Products	Stock Options	PAIO	HKD	2021-06-30	74,187	2,996,776,933	2021-03-31	96,161	4,634,725,328
Equity Products	Stock Options	PECO	HKD	2021-06-30	20,275	128,494,417	2021-03-31	16,315	92,399,092
Equity Products	Stock Options	PICO	HKD	2021-06-30	3,064	43,344,973	2021-03-31	2,977	37,246,833
Equity Products	Stock Options	PINO	HKD	2021-06-30	1,492	17,916,967	2021-03-31	6,744	89,759,131
Equity Products	Stock Options	RFPO	HKD	2021-06-30	2	8,457	2021-03-31	210	874,252
Equity Products	Stock Options	SANO	HKD	2021-06-30	7,503	105,418,293	2021-03-31	13,996	201,511,292
Equity Products	Stock Options	SBA0	HKD	2021-06-30	10	665,763	2021-03-31	11	698,361
Equity Products	Stock Options	SBO0	HKD	2021-06-30	1,508	64,756,092	2021-03-31	2,194	92,490,951
Equity Products	Stock Options	SHK0	HKD	2021-06-30	2,682	312,888,667	2021-03-31	3,449	389,197,459
Equity Products	Stock Options	SHZ0	HKD	2021-06-30	702	55,507,875	2021-03-31	592	42,023,361
Equity Products	Stock Options	SNO0	HKD	2021-06-30	4,595	910,665,417	2021-03-31	4,973	942,352,623
Equity Products	Stock Options	SNPO	HKD	2021-06-30	1,023	19,465,827	2021-03-31	1,183	17,809,849
Equity Products	Stock Options	STCO	HKD	2021-06-30	NA	NA	2021-03-31	0	0
Equity Products	Stock Options	SUN0	HKD	2021-06-30	2,016	119,005,633	2021-03-31	2,750	175,136,754
Equity Products	Stock Options	SWAO	HKD	2021-06-30	752	22,545,383	2021-03-31	1,451	38,887,467
Equity Products	Stock Options	TCHO	HKD	2021-06-30	175,093	10,953,487,700	2021-03-31	236,466	15,767,541,639
Equity Products	Stock Options	TICO	HKD	2021-06-30	907	56,727,500	2021-03-31	996	56,626,107
Equity Products	Stock Options	TRFO	HKD	2021-06-30	649	9,136,233	2021-03-31	931	12,970,869
Equity Products	Stock Options	VNKO	HKD	2021-06-30	653	18,093,450	2021-03-31	662	19,682,836
Equity Products	Stock Options	WHGO	HKD	2021-06-30	513	8,389,754	2021-03-31	1,043	18,088,725
Equity Products	Stock Options	WHLO	HKD	2021-06-30	160	3,619,917	2021-03-31	416	7,875,705
Equity Products	Stock Options	WWCO	HKD	2021-06-30	391	2,294,310	2021-03-31	748	4,378,325
Equity Products	Stock Options	XAB0	HKD	2021-06-30	3,795	113,469,533	2021-03-31	4,937	150,214,557
Equity Products	Stock Options	XBC0	HKD	2021-06-30	33,841	101,533,022	2021-03-31	49,281	139,524,008
Equity Products	Stock Options	XCC0	HKD	2021-06-30	50,040	317,360,272	2021-03-31	106,301	676,269,030
Equity Products	Stock Options	XICO	HKD	2021-06-30	43,937	222,907,138	2021-03-31	70,735	375,999,454
Equity Products	Stock Options	XPBO	HKD	2021-06-30	2,214	62,956,700	2021-03-31	4,031	114,909,074
Equity Products	Stock Options	XTWO	HKD	2021-06-30	6,686	79,861,950	2021-03-31	12,951	170,151,738
Equity Products	Stock Options	YZCO	HKD	2021-06-30	795	16,414,217	2021-03-31	1,353	21,154,030
Equity Products	Stock Options	ZJMO	HKD	2021-06-30	1,564	35,158,217	2021-03-31	4,091	65,585,662
Equity Products	Stock Options	ALHO	HKD	2021-06-30	3,274	137,547,733	2021-03-31	2,671	136,801,607
Equity Products	Stock Options	CPDO	HKD	2021-06-30	384	3,222,633	2021-03-31	599	4,814,995
Equity Products	Stock Options	CSFO	HKD	2021-06-30	19	639,867	2021-03-31	41	1,173,967
Equity Products	Stock Options	CSGO	HKD	2021-06-30	33	1,375,525	2021-03-31	20	611,082
Equity Products	Stock Options	KDSO	HKD	2021-06-30	677	40,255,000	2021-03-31	815	50,265,082
Equity Products	Stock Options	PHTO	HKD	2021-06-30	3,405	161,337,500	2021-03-31	4,700	254,772,869
Equity Products	Stock Options	SMCO	HKD	2021-06-30	5,329	355,579,083	2021-03-31	10,436	702,549,877
Equity Products	Stock Options	SUB0	HKD	2021-06-30	24	1,519,200	2021-03-31	113	8,038,197
Equity Products	Stock Options	JDHO	HKD	2021-06-30	2,722	161,300,458	2021-03-31	1,589	127,844,565
Equity Products	Stock Options	WXBO	HKD	2021-06-30	5,768	328,334,042	2021-03-31	7,465	365,605,272
Equity Products	Stock Options	KSTO	HKD	2021-06-30	6,057	718,140,417	2021-03-31	8,018	1,164,044,784
Equity Products	Stock Options	BIU0	HKD	2021-06-30	10,131	318,673,988	2021-03-31	18,151	775,243,393
Equity Products	Stock Options	BLIO	HKD	2021-06-30	3,215	171,776,200	2021-03-31	1,777	107,181,600
Equity Products	Stock Options	HKE0	HKD	2021-06-30	231	3,050,444	2021-03-31	N/A	N/A
Equity Products	Stock Options	HKFO	HKD	2021-06-30	16	217,588	2021-03-31	N/A	N/A
Equity Products	Stock Options	KLA0	HKD	2021-06-30	89	1,544,664	2021-03-31	N/A	N/A
Equity Products	Stock Options	YZAO	HKD	2021-06-30	35	735,833	2021-03-31	N/A	N/A