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	2023-03-31	HKD249,737,942.00	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 HKD130,529,942.00) 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.	2022-12-31	HKD245,958,705.00	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 HKD130,274,705.00) 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	2023-03-31	HKD0.00		2022-12-31	HKD0.00	
4.1	4.1.3	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Own Capital After; Reported as at quarter end	2023-03-31	HKD0.00		2022-12-31	HKD0.00	
4.1	4.1.4	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	2023-03-31	HKD1,058,256,485.00		2022-12-31	HKD1,055,859,343.00	
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	2023-03-31	HKD1,058,256,485.00		2022-12-31	HKD1,055,859,343.00	
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	2023-03-31	N/A	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.	2022-12-31	N/A	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	2023-03-31	N/A		2022-12-31	N/A	
4.1	4.1.8	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults); Reported as at quarter end	2023-03-31	HKD2,116,512,970.00	4.1.8 - SEOCH Rules stipulate that in respect of one or more events of default occurring during the period beginning from the date on which SEOCH declares a SEOCH Participant to be a Defaulter for an event of default and ending on the 5th Business Day following such declaration (referred to as the "Capped Liability Period"), the aggregate liability of a SEOCH Participant to provide Assessments during a Capped Liability Period shall be limited to an amount which is equal to a SEOCH Participant's Reserve Fund Requirement on the Business Day immediately preceding the start of the Capped Liability Period, plus one time such amount. Assessments shall not be required from SEOCH Participants which have been declared as a Defaulter on the day such Assessment are demanded or whose SEOCH Participantships have been effectively terminated by SEOCH at or prior to the start of the Capped Liability Period. Reference: Options Clearing Rules, Chapter 4, Rule 413C-413E; Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.6	2022-12-31	HKD2,111,718,686.00	4.1.8 - SEOCH Rules stipulate that in respect of one or more events of default occurring during the period beginning from the date on which SEOCH declares a SEOCH Participant to be a Defaulter for an event of default and ending on the 5th Business Day following such declaration (referred to as the "Capped Liability Period"), the aggregate liability of a SEOCH Participant to provide Assessments during a Capped Liability Period shall be limited to an amount which is equal to a SEOCH Participant's Reserve Fund Requirement on the Business Day immediately preceding the start of the Capped Liability Period, plus one time such amount. Assessments shall not be required from SEOCH Participants which have been declared as a Defaulter on the day such Assessment are demanded or whose SEOCH Participantships have been effectively terminated by SEOCH at or prior to the start of the Capped Liability Period. Reference: Options Clearing Rules, Chapter 4, Rule 413C-413E; Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.6

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	4.1.9	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	2023-03-31	N/A	4.1.9 - SEOCH Rules stipulate that "Upon the expiry of the relevant Capped Liability Period, SEOCH shall assess the adequacy of the Reserve Fund and recalculate the Reserve Fund Requirement of each SEOCH Participant in accordance with Chapter 11 of the Operational Clearing Procedures. Subject to Clearing Rule 413J, SEOCH will notify the SEOCH Participant of any replenishment amount required as Reserve Fund Contributions as a result of the recalculation. The SEOCH Participant shall make such Reserve Fund Contributions no later than the first Business Day after the date of the notice, or within such other time period as may be specified by SEOCH. Any such Reserve Fund Contributions made by a SEOCH Participant following the expiry of such Capped Liability Period shall only be applied in respect of the events of default which occur after the expiry of the relevant Capped Liability Period and shall not be applied in respect of any event of default that occurred prior to the expiry of such Capped Liability Period." There shall be no limit to the Reserve Fund Requirement to be demanded from a SEOCH Participant. Reference: Options Clearing Rules, Chapter 4, Rule 413F, 413J; Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.6	2022-12-31	N/A	4.1.9 - SEOCH Rules stipulate that "Upon the expiry of the relevant Capped Liability Period, SEOCH shall assess the adequacy of the Reserve Fund and recalculate the Reserve Fund Requirement of each SEOCH Participant in accordance with Chapter 11 of the Operational Clearing Procedures. Subject to Clearing Rule 413J, SEOCH will notify the SEOCH Participant of any replenishment amount required as Reserve Fund Contributions as a result of the recalculation. The SEOCH Participant shall make such Reserve Fund Contributions no later than the first Business Day after the date of the notice, or within such other time period as may be specified by SEOCH. Any such Reserve Fund Contributions made by a SEOCH Participant following the expiry of such Capped Liability Period shall only be applied in respect of the events of default which occur after the expiry of the relevant Capped Liability Period and shall not be applied in respect of any event of default that occurred prior to the expiry of such Capped Liability Period." There shall be no limit to the Reserve Fund Requirement to be demanded from a SEOCH Participant. Reference: Options Clearing Rules, Chapter 4, Rule 413F, 413J; Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH, Chapter 11, Section 11.6
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	2023-03-31	N/A		2022-12-31	N/A	
4.2	4.2.1	Kccp	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	2023-03-31	HKD2,501,461.70	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.	2022-12-31	HKD1,912,455.72	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	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.2	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Cash deposited at other central banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Secured cash deposited at commercial banks (including reverse repo); Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.4	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Unsecured cash deposited at commercial banks; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD1,178,000,000.00 PostHaircut : HKD1,178,000,000.00		2022-12-31	PreHaircut : HKD1,173,000,000.00 PostHaircut : HKD1,173,000,000.00	
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	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.6	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Sovereign Government Bonds - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.7	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Agency Bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
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	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.9	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Corporate bonds; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.10	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Equities; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.11	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Gold; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.12	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.13	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Mutual Funds / UCITs; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.14	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by	Non-Cash Commodities - Other; Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2022-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00	
4.3	4.3.15	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total	In total. Reported as at quarter end; Pre-Haircut and Post-Haircut	2023-03-31	PreHaircut : HKD1,178,000,000.00 PostHaircut : HKD1,178,000,000.00		2022-12-31	PreHaircut : HKD1,173,000,000.00 PostHaircut : HKD1,173,000,000.00	
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.	2023-03-31	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.	2022-12-31	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.
4.4	4.4.2	Credit Risk Disclosures	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be covered by the default fund.	2023-03-31	1		2022-12-31	1	
4.4	4.4.3	Credit Risk Disclosures	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	2023-03-31	PeakDayAmountInPast12Months : HKD884,988,719.00 MeanAverageOverPrevious12Months : HKD393,338,322.51	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 = HKD1,135,042,978.00 - Mean average over the previous 12 months = HKD543,733,425.03	2022-12-31	PeakDayAmountInPast12Months : HKD864,598,201.00 MeanAverageOverPrevious12Months : HKD418,322,503.78	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 = HKD1,317,078,379.00 - Mean average over the previous 12 months = HKD585,709,546.57
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).	2023-03-31	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	2022-12-31	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.5	Credit Risk Disclosures	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	2023-03-31	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	2022-12-31	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
4.4	4.4.6	Credit Risk Disclosures	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12 months	2023-03-31	PeakDayAmountInPast12Months : HKD11,042,062.00 MeanAverageOverPrevious12Months : HKD178,220.06	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 = HKD11,042,062.00 - Mean average over the previous 12 months = HKD178,220.06	2022-12-31	PeakDayAmountInPast12Months : HKD305,779,539.00 MeanAverageOverPrevious12Months : HKD1,608,628.95	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 = HKD305,779,539.00 - Mean average over the previous 12 months = HKD1,609,777.29
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	2023-03-31	PeakDayAmountInPast12Months : HKD1,481,738,177.00 MeanAverageOverPrevious12Months : HKD662,448,175.42		2022-12-31	PeakDayAmountInPast12Months : HKD1,645,294,431.00 MeanAverageOverPrevious12Months : HKD679,715,587.80	

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
	4.4.8	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.	2023-03-31	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.	2022-12-31	0	4.4.8 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses.
4.4	4.4.9	Credit Risk Disclosures	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	2023-03-31	AmountExceeded1 : HKD0.00		2022-12-31	AmountExceeded1 : HKD0.00	
4.4	4.4.10	Credit Risk Disclosures	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants)? Description: PeakDayAmountInPrevious12Months; MeanAverageOverPrevious12Months	2023-03-31	PeakDayAmountInPast12Months : HKD11,042,062.00 MeanAverageOverPrevious12Months : HKD178,240.08		2022-12-31	PeakDayAmountInPast12Months : HKD305,779,539.00 MeanAverageOverPrevious12Months : HKD1,624,649.04	
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	2023-03-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2022-12-31	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)	2023-03-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2022-12-31	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	2023-03-31	99.00%		2022-12-31	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	2023-03-31	1 day		2022-12-31	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	2023-03-31	1250 days		2022-12-31	1250 days	
5.3	5.3.4	Results of testing of haircuts	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	2023-03-31	1	5.3.4 - One HSI constituent stock experienced 1 day in which the fall in value exceeded the haircut on an asset during the look-back period. Review has been conducted on the adequacy of haircut rate subsequently. All other cash and non-cash collaterals (such as USD, EUR, JPY, RMB, Exchange Funds Bills & Notes) did not experience any exceedances during the look-back period.	2022-12-31	1	5.3.4 - One HSI constituent stock experienced 1 day in which the fall in value exceeded the haircut on an asset during the look-back period. Review has been conducted on the adequacy of haircut rate subsequently. All other cash and non-cash collaterals (such as USD, EUR, JPY, RMB, Exchange Funds Bills & Notes) did not experience any exceedances during the look-back period.

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
6.1	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);	2023-03-31	House_Net : 3,305,076,187.00 Client_Gross : 3,168,611,656.00 Client_Net : 4,224,193,290.20 Total : 10,697,881,133.20	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.	2022-12-31	House_Net : 2,276,062,468.60 Client_Gross : 2,806,230,427.00 Client_Net : 4,333,218,132.00 Total : 9,415,511,027.60	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.
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	2023-03-31	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.	2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 to 6.2.15 - SEOCH maintains cash collateral of its Clearing Participants in house and client accounts in Common Collateral Management System (CCMS). For purpose of holding cash collateral with the various custodians, SEOCH holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since SEOCH does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.
6.2	6.2.2	For each clearing service, total initial margin held, split by house and client	Cash deposited at other central banks; Total split by House and Client; Pre-Haircut and Post-Haircut	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.3	For each clearing service, total initial margin held, split by house and client	Secured cash deposited at commercial banks (including reverse repo); Total split by House and Client; Pre-Haircut and Post-Haircut	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

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
6.2	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	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD16,020,000,000.00 TotalIM_PostHaircut : HKD16,020,000,000.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD14,876,000,000.00 TotalIM_PostHaircut : HKD14,876,000,000.00	
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	2023-03-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.6	For each clearing service, total initial margin held, split by house and client	Non-Cash Sovereign Government Bonds - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.7	For each clearing service, total initial margin held, split by house and client	Non-Cash Agency Bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.8	For each clearing service, total initial margin held, split by house and client	Non-Cash State/municipal bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.9	For each clearing service, total initial margin held, split by house and client	Non-Cash Corporate bonds; Total split by House and Client; Pre-Haircut and Post Hair-cut	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.10	For each clearing service, total initial margin held, split by house and client	Non-Cash Equities; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	2023-03-31	HouseIM_PreHaircut : HKD140,854,986.00 HouseIM_PostHaircut : HKD98,598,490.20 ClientIM_PreHaircut : HKD2,916,745,641.32 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD3,057,600,627.32 TotalIM_PostHaircut : HKD98,598,490.20		2022-12-31	HouseIM_PreHaircut : HKD90,471,385.00 HouseIM_PostHaircut : HKD60,265,019.50 ClientIM_PreHaircut : HKD3,027,854,842.55 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD3,118,326,227.55 TotalIM_PostHaircut : HKD60,265,019.50	
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	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.12	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.13	For each clearing service, total initial margin held, split by house and client	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	2023-03-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD100,502,539.16 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD100,502,539.16 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD73,673,741.84 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD73,673,741.84 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	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	6.2.15	For each clearing service, total initial margin held, split by house and client	For each clearing service, total initial margin held, split by house and client (if segregated).	2023-03-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		2022-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A	
6.3	6.3.1	Initial Margin rates on individual contracts, where the CCP sets such rates	Initial Margin rates on individual contracts where the CCP sets such rates	2023-03-31	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en		2022-12-31	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en	
6.4	6.4.1	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model	2023-03-31	VaR based on historical volatility		2022-12-31	VaR based on historical volatility	

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	6.4.2	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	2023-03-31	2000-01-25		2022-12-31	2000-01-25	
6.4	6.4.3	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name	2023-03-31	SPAN		2022-12-31	SPAN	
6.4	6.4.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Model Name Change Effective Date	2023-03-31	2000-01-25		2022-12-31	2000-01-25	
6.4	6.4.5	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level	2023-03-31	99.87%	6.4.5 - SEOCH determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.	2022-12-31	99.87%	6.4.5 - SEOCH determines the Benchmark Rates for each product with reference to the projected volatility at a two-tailed confidence interval of 99.73%.
6.4	6.4.6	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Single Tailed Confidence Level Change Effective Date	2023-03-31	2000-01-25		2022-12-31	2000-01-25	
6.4	6.4.7	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period	2023-03-31	90 days		2022-12-31	90 days	
6.4	6.4.8	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Look Back Period Change Effective Date	2023-03-31	2000-01-25		2022-12-31	2000-01-25	
6.4	6.4.9	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments	2023-03-31	lambda = 0.96		2022-12-31	lambda = 0.96	
6.4	6.4.10	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Adjustments Change Effective Date	2023-03-31	2000-01-25		2022-12-31	2000-01-25	
6.4	6.4.11	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close Out Period (days)	2023-03-31	1		2022-12-31	1	
6.4	6.4.12	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Close out period change Effective Date	2023-03-31	2000-01-25		2022-12-31	2000-01-25	
6.4	6.4.13	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	IM Rates Link	2023-03-31	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm		2022-12-31	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	2023-03-31	Daily		2022-12-31	Daily	
6.4	6.4.15	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Frequency of Parameter Review Change Effective Date	2023-03-31	2000-01-25		2022-12-31	2000-01-25	

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
6.5	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	2023-03-31	70		2022-12-31	224	
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.	2023-03-31	Dayend		2022-12-31	Dayend	
6.5	6.5.1.3	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	Time of daily back-testing result if measured once a day.	2023-03-31	End of Business		2022-12-31	End of Business	
6.5	6.5.2	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of observations	2023-03-31	90,400		2022-12-31	96,155	
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	2023-03-31	99.92%		2022-12-31	99.77%	
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	2023-03-31	HKD8,676,085.00		2022-12-31	HKD8,676,085.00	
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	2023-03-31	HKD171,919.34		2022-12-31	HKD74,391.17	
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	2023-03-31	HKD7,593,725.66		2022-12-31	HKD3,283,560.25	
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	2023-03-31	HKD31,448,606.00		2022-12-31	HKD17,169,510.1	
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	2023-03-31	HKD3,422,332,569.52		2022-12-31	HKD2,969,544,866.56	
7.1	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	2023-03-31	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	2022-12-31	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	2023-03-31	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.		2022-12-31	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
7.1	7.1.3	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	2023-03-31	N/A		2022-12-31	N/A	
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)	2023-03-31	N/A		2022-12-31	N/A	
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	2023-03-31	SizeAndCompositionOfQualifyingLiquidResources : HKD1,182,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD7,931 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	2022-12-31	SizeAndCompositionOfQualifyingLiquidResources : HKD1,181,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD6,234 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	2023-03-31	N/A	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.	2022-12-31	N/A	7.1.7 - HKEX has arranged a total of HK$10 billion unsecured committed credit facilities with options to draw down on the same day in different currencies, namely HKD, USD and CNY from selected liquidity providers, for HKSCC, HKCC, SEOCH, OTCC and HKEX.
7.1	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)	2023-03-31	Please refer to "Notes"		2022-12-31	Please refer to "Notes"	

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	7.1.8	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	2023-03-31	N/A		2022-12-31	N/A	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	2023-03-31	N/A		2022-12-31	N/A	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	2023-03-31	No		2022-12-31	No	
7.1	7.1.11	Liquidity Risk	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	2023-03-31	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.		2022-12-31	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
7.2	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	2023-03-31	0.00		2022-12-31	0.00	
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	2023-03-31	SameDayPayment_Total : HKD 7,423,508,258.77 MultiDayPayment_Total : HKD 14,117,769,182.18	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.	2022-12-31	SameDayPayment_Total : HKD 9,096,351,727.86 MultiDayPayment_Total : HKD 13,916,423,260.23	7.3 - Figures are calculated on an aggregated basis of 3 on-exchange clearing houses, HKSCC, HKCC and SEOCH. 7.3.1 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH.
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	2023-03-31	0		2022-12-31	0	
7.3	7.3.3	Liquidity Risk	Number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, and available at the point the breach occurred), and by how much; Amount of excess on each day	2023-03-31	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	2022-12-31	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	2023-03-31	SameDayPayment_Total : HKD 11,979,688,215.08 MultiDayPayment_Total : HKD 14,117,769,182.19		2022-12-31	SameDayPayment_Total : HKD 11,979,688,215.08 MultiDayPayment_Total : HKD 19,718,335,918.08	
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	2023-03-31	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 4 different currencies (HKD, CNY, USD and SGD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn in HKD, CNY, USD and SGD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.	2022-12-31	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 4 different currencies (HKD, CNY, USD and SGD). Since the major financial resource, committed bank facilities in an amount of 10 billion in HKD equivalent, can be drawn in HKD, CNY, USD and SGD 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	2023-03-31	NumberOfDays_HKD : N/A		2022-12-31	NumberOfDays_HKD : N/A	
7.3	7.3.7	Liquidity Risk	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	2023-03-31	AmountExceeded1 : N/A		2022-12-31	AmountExceeded1 : N/A	
12.1	12.1.1	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a DvP settlement mechanism	2023-03-31	N/A		2022-12-31	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
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	2023-03-31	N/A		2022-12-31	N/A	
12.1	12.1.3	Percentage of settlements by value effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by value effected using a PvP settlement mechanism	2023-03-31	N/A		2022-12-31	N/A	
12.2	12.2.1	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a DvP settlement mechanism	2023-03-31	N/A		2022-12-31	N/A	
12.2	12.2.2	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a DvD settlement mechanism	2023-03-31	N/A		2022-12-31	N/A	
12.2	12.2.3	Percentage of settlements by volume effected using a DvP, DvD or PvP settlement mechanism	Percentage of settlements by volume effected using a PvP settlement mechanism	2023-03-31	N/A		2022-12-31	N/A	
13.1	13.1.1	quantitative information related to defaults	Quantitative information related to defaults; Amount of loss versus amount of initial margin	2023-03-31	N/A	13.1 - No Clearing Participant default occurred in Q1 of 2023. References to default cases occurring before 2023 can be found in the HKEX Annual Report.	2022-12-31	N/A	13.1 - No Clearing Participant default occurred in Q4 of 2022. References to default cases occurring before 2022 can be found in the HKEX Annual Report.
13.1	13.1.2	quantitative information related to defaults	Quantitative information related to defaults; Amount of other financial resources used to cover losses	2023-03-31	N/A		2022-12-31	N/A	
13.1	13.1.3.1	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	2023-03-31	N/A		2022-12-31	N/A	
13.1	13.1.3.2	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	2023-03-31	N/A		2022-12-31	N/A	
13.1	13.1.4	quantitative information related to defaults	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	2023-03-31	N/A		2022-12-31	N/A	
14.1	14.1.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in individually segregated accounts	2023-03-31	62.97%	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).	2022-12-31	64.03%	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	2023-03-31	10.83%		2022-12-31	11.67%	
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	2023-03-31	N/A	14.1.3 & 14.1.4 - The account structure of SEOCH does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.	2022-12-31	N/A	14.1.3 & 14.1.4 - The account structure of SEOCH does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.
14.1	14.1.4	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	Total Client Positions held in comingled house and client accounts	2023-03-31	N/A		2022-12-31	N/A	
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	2022-12-31	HKD276,000,000.00		2022-12-31	HKD276,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	2022-12-31	HKD24,000,000.00		2022-12-31	HKD24,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	2022-12-31	HKD123,000,000.00		2022-12-31	HKD123,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	2022-12-31	HKD49,000,000.00		2022-12-31	HKD49,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	2022-12-31	HKD235,000,000.00		2022-12-31	HKD235,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	2022-12-31	HKD16,610,000,000.00		2022-12-31	HKD16,610,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	2022-12-31	HKD15,960,000,000.00		2022-12-31	HKD15,960,000,000.00	
15.2	15.2.6	General business risk; Financial Disclosures	Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	2022-12-31	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		2022-12-31	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	2022-12-31	Not applicable		2022-12-31	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	2022-12-31	41.44%		2022-12-31	41.44%	
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	2022-12-31	56.23%		2022-12-31	56.23%	

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
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	2023-03-31	HKD16,020,000,000.00		2022-12-31	HKD14,876,000,000.00	
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	2023-03-31	HKD1,064,000,000.00		2022-12-31	HKD1,066,000,000.00	
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)	2023-03-31	100.00%		2022-12-31	100.00%	
16.2	16.2.2	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited	2023-03-31	Not applicable		2022-12-31	Not applicable	
16.2	16.2.3	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	2023-03-31	Not applicable		2022-12-31	Not applicable	
16.2	16.2.4	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.5	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	2023-03-31	100.00%		2022-12-31	100.00%	
16.2	16.2.6	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.7	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.8	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	2023-03-31	Percentage_HKD : 100% Percentage_USD : 0% Percentage_JPY : 0% Percentage_EUR : 0%		2022-12-31	Percentage_HKD : 100% 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	2023-03-31	0.29 year		2022-12-31	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	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.11	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other sovereign government bonds	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.12	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Agency Bonds	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.13	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; State/municipal bonds	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.14	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; Other instruments	2023-03-31	0.00%		2022-12-31	0.00%	
16.2	16.2.15	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments;	2023-03-31	Percentage_HKD : 0.00% Percentage_USD : 0.00%		2022-12-31	Percentage_HKD : 0.00% Percentage_USD : 0.00%	
16.2	16.2.16	How total cash received from participants (16.1) is held/deposited/invested, including;	Weighted average maturity of securities	2023-03-31	0.00 year		2022-12-31	0.00 year	

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	16.2.17	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) (interest rates sensitivity analysis on P/L impact assuming a 25 bps change)	2023-03-31	0		2022-12-31	0	
16.2	16.2.18	How total cash received from participants (16.1) is held/deposited/invested, including;	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.	2023-03-31	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 laddered approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.		2022-12-31	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEx Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based laddered approach, ranges from 5% to 37.5% of last year-end audited HKEX shareholders' equity.	
16.2	16.2.19	How total cash received from participants (16.1) is held/deposited/invested, including;	State the number of times over the previous quarter in which this limit has been exceeded.	2023-03-31	0		2022-12-31	0	
16.2	16.2.20	How total cash received from participants (16.1) is held/deposited/invested, including;	Percentage of total participant cash held as securities.	2023-03-31	0.00%		2022-12-31	0.00%	
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	2023-03-31	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.	2022-12-31	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.
16.3	16.3.2	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Default fund)	2023-03-31	N/A		2022-12-31	N/A	
16.3	16.3.3	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	2023-03-31	N/A		2022-12-31	N/A	
16.3	16.3.4	Rehypothecation of participant assets (ie non-cash)	Rehypothecation of participant assets (ie non-cash); default fund; over the following maturities: Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	2023-03-31	N/A		2022-12-31	N/A	
17.1	17.1.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	2023-03-31	99.95%		2022-12-31	99.95%	
17.2	17.2.1	Actual availability of the core system(s) over the previous twelve month period	Actual availability of the core system(s) over the previous twelve month period	2023-03-31	100.00%		2022-12-31	100.00%	
17.3	17.3.1	Total number of failures	Total number of failures and duration affecting the core system(s) involved in clearing over the previous twelve month period	2023-03-31	0		2022-12-31	0	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	2023-03-31	within 2 hours		2022-12-31	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	2023-03-31	10		2022-12-31	10	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	2023-03-31	63		2022-12-31	62	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	2023-03-31	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.	2022-12-31	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.
18.1	18.1.2.1	Number of clearing members, by clearing service	Number of central bank participants	2023-03-31	N/A		2022-12-31	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	2023-03-31	N/A		2022-12-31	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	2023-03-31	N/A		2022-12-31	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	2023-03-31	73	18.1.2.4 - All SEOCH Clearing Participants are required to be licensed as licensed corporations by SEOCH's local regulator, the Securities and Futures Commission.	2022-12-31	72	18.1.2.4 - All SEOCH Clearing Participants are required to be licensed as licensed corporations by SEOCH's local regulator, the Securities and Futures Commission.
18.1	18.1.3.1	Number of clearing members, by clearing service	Number of domestic participants	2023-03-31	73	18.1.3.1 - All SEOCH Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.	2022-12-31	72	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.

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
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	2023-03-31	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.	2022-12-31	N/A	18.1.3.2 - SEOCH does not offer this category of SEOCH Clearing Participantship because all SEOCH Clearing Participants are required to be domestically incorporated.
18.2	18.2.1	Open Position Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	2023-03-31	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.	2022-12-31	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.
18.2	18.2.2	Open Position Concentration	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	2023-03-31	AverageInQuarter :73.77% PeakInQuarter 74.84%		2022-12-31	AverageInQuarter :74.03% PeakInQuarter 75.44%	
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	2023-03-31	AverageInQuarter : 89.6% PeakInQuarter : 90.04%		2022-12-31	AverageInQuarter : 90.05% PeakInQuarter : 90.65%	
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	2023-03-31	N/A		2022-12-31	N/A	
18.3	18.3.2	Initial Margin Concentration		2023-03-31	AverageInQuarter : 56.28% PeakInQuarter : 62.38%		2022-12-31	AverageInQuarter : 55.91% PeakInQuarter : 60.57%	
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	2023-03-31	AverageInQuarter : 83.33% PeakInQuarter : 85.27%		2022-12-31	AverageInQuarter : 83.35% PeakInQuarter : 85.72%	
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	2023-03-31	N/A		2022-12-31	N/A	
18.4	18.4.2	Segregated Default Fund Concentration	For each segregated default fund with 25 or more members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	2023-03-31	43.02%		2022-12-31	43.54%	
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	2023-03-31	62.30%		2022-12-31	61.40%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	2023-03-31	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.	2022-12-31	N/A	19.1.1 - SEOCH deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence SEOCH does not have information on the number of retail clients of its Clearing Participants.
19.1	19.1.2	Tiered participation arrangements, measures of concentration of client clearing	Number of direct members that clear for clients	2023-03-31	73		2022-12-31	72	
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	2023-03-31	58.69%		2022-12-31	59.32%	
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	2023-03-31	19.35%		2022-12-31	19.27%	
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	2023-03-31	53.71%		2022-12-31	54.64%	
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	2023-03-31	9.40%		2022-12-31	9.47%	

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
20.1	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	2023-03-31	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.	2022-12-31	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.
20.2	20.2.1	FMI Links, Initial Margin or equivalent financial resources provided	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link	2023-03-31	N/A		2022-12-31	N/A	
20.3	20.3.1	FMI Links, Initial Margin or equivalent financial resources collected	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)	2023-03-31	N/A		2022-12-31	N/A	
20.4	20.4.1.1	FMI Links, Results of Back-testing coverage	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day	2023-03-31	N/A		2022-12-31	N/A	
20.4	20.4.1.2	FMI Links, Results of Back-testing coverage	Back-testing results frequency - state if measured intraday/continuously/once a day	2023-03-31	N/A		2022-12-31	N/A	
20.4	20.4.1.3	FMI Links, Results of Back-testing coverage	If 20.4.1.2 is 'once a day' then the time of day measure is taken, otherwise blank	2023-03-31	N/A		2022-12-31	N/A	
20.4	20.4.2	FMI Links, Results of Back-testing coverage	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day	2023-03-31	N/A		2022-12-31	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	2023-03-31	N/A		2022-12-31	N/A	
20.5	20.5.1.1	FMI Links, Additional pre-funded financial resources provided to	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP	2023-03-31	N/A		2022-12-31	N/A	
20.5	20.5.1.2	FMI Links, Additional pre-funded financial resources provided to	Whether part of, additional to, or separate from the standard default fund	2023-03-31	N/A		2022-12-31	N/A	
20.6	20.6.1.1	FMI Links, Additional pre-funded financial resources collected from	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP	2023-03-31	N/A		2022-12-31	N/A	
20.6	20.6.1.2	FMI Links, Additional pre-funded financial resources collected from	Whether part of, additional to, or separate from the standard default fund	2023-03-31	N/A		2022-12-31	N/A	
20.7	20.7.1	FMI Links, Cross Margining	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	2023-03-31	N/A		2022-12-31	N/A	
20.7	20.7.2	FMI Links, Cross Margining	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.	2023-03-31	N/A		2022-12-31	N/A	
23.1	23.1.1	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	2023-03-31	Please refer to supplementary table below		2022-12-31	Please refer to supplementary table below	
23.1	23.1.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Average Notional Value of trades cleared by Asset Class, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	2023-03-31	Please refer to supplementary table below		2022-12-31	Please refer to supplementary table below	
23.2	23.2.1	Disclosure of rules, key procedures, and market data; Non-Yet-Settled	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	2023-03-31	N/A	23.2.1 - SEOCH does not clear cash market securities.	2022-12-31	N/A	23.2.1 - SEOCH does not clear cash market securities.
23.2	23.2.2	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	2023-03-31	Please refer to supplementary table below		2022-12-31	Please refer to supplementary table below	
23.2	23.2.3	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	2023-03-31	Please refer to supplementary table below		2022-12-31	Please refer to supplementary table below	

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
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	2023-03-31	Please refer to supplementary table below		2022-12-31	Please refer to supplementary table below	
23.3	23.3.1	Disclosure of rules, key procedures, and market data; Execution Facility	Average daily volumes submitted by Execution facility or matching/confirmation venue	2023-03-31	1,332,369.99		2022-12-31	1,282,478.55	
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	2023-03-31	HK$45,658,532,576.18	23.3.2 - Notional values are denoted in HKD equivalent.	2022-12-31	HK$37,885,637,351.82	23.3.2 - Notional values are denoted in HKD equivalent.

Supplementary Table

Disclosures 23.1 & 23.2

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter - Report Dates	Current Quarter - Average Daily Volumes	Current Quarter - Average Notional Value of trades	Previous Quarter - Report Date	Previous Quarter - Average Daily Volumes	Previous Quarter - Average Notional Value of trades
					Please refer to supplementary table below	23.1.2		Please refer to supplementary table below	23.1.2
Equity Products	Stock Options	A50O	HKD	2023-03-31	600	43,902,131	2022-12-31	631	41,070,524
Equity Products	Stock Options	AACO	HKD	2023-03-31	4,002	78,194,844	2022-12-31	3,574	58,903,516
Equity Products	Stock Options	ACCO	HKD	2023-03-31	2,972	44,393,770	2022-12-31	3,112	42,072,484
Equity Products	Stock Options	AIAO	HKD	2023-03-31	14,766	1,237,989,475	2022-12-31	13,068	963,472,758
Equity Products	Stock Options	AIRO	HKD	2023-03-31	1,184	16,938,354	2022-12-31	599	7,695,806
Equity Products	Stock Options	ALBO	HKD	2023-03-31	154,380	7,840,959,869	2022-12-31	136,844	5,880,263,040
Equity Products	Stock Options	ALCO	HKD	2023-03-31	1,146	9,328,079	2022-12-31	1,548	9,117,035
Equity Products	Stock Options	AMCO	HKD	2023-03-31	1,473	141,505,443	2022-12-31	1,127	98,069,742
Equity Products	Stock Options	ANAO	HKD	2023-03-31	6,896	150,372,098	2022-12-31	6,706	114,462,065
Equity Products	Stock Options	BCMO	HKD	2023-03-31	1,124	5,301,561	2022-12-31	917	3,904,781
Equity Products	Stock Options	BEAO	HKD	2023-03-31	493	1,057,200	2022-12-31	170	304,984
Equity Products	Stock Options	BOCO	HKD	2023-03-31	4,186	55,018,172	2022-12-31	4,076	52,354,581
Equity Products	Stock Options	BUDO	HKD	2023-03-31	1,021	25,194,246	2022-12-31	1,978	41,759,419
Equity Products	Stock Options	BYDO	HKD	2023-03-31	16,414	1,849,163,648	2022-12-31	17,109	1,694,137,621
Equity Products	Stock Options	CCCO	HKD	2023-03-31	3,704	17,318,977	2022-12-31	2,342	8,796,444
Equity Products	Stock Options	CCEO	HKD	2023-03-31	1,236	7,856,236	2022-12-31	952	6,428,900
Equity Products	Stock Options	CDAO	HKD	2023-03-31	393	2,045,926	2022-12-31	235	1,182,976
Equity Products	Stock Options	CGNO	HKD	2023-03-31	245	4,375,426	2022-12-31	161	3,002,113
Equity Products	Stock Options	CHTO	HKD	2023-03-31	40,088	1,193,260,115	2022-12-31	28,512	740,411,718
Equity Products	Stock Options	CHUO	HKD	2023-03-31	11,698	134,423,898	2022-12-31	7,780	66,982,248
Equity Products	Stock Options	CITO	HKD	2023-03-31	1,151	10,845,000	2022-12-31	987	7,788,774
Equity Products	Stock Options	CKHO	HKD	2023-03-31	2,187	53,753,820	2022-12-31	2,408	53,235,008
Equity Products	Stock Options	CKPO	HKD	2023-03-31	1,367	67,894,918	2022-12-31	1,541	72,785,145
Equity Products	Stock Options	CLIO	HKD	2023-03-31	12,101	169,900,557	2022-12-31	12,488	144,891,371
Equity Products	Stock Options	CLPO	HKD	2023-03-31	1,440	41,010,443	2022-12-31	1,755	49,839,105
Equity Products	Stock Options	CMBO	HKD	2023-03-31	7,082	157,985,984	2022-12-31	10,208	178,680,435
Equity Products	Stock Options	CNCO	HKD	2023-03-31	27,776	313,321,295	2022-12-31	20,850	207,438,008
Equity Products	Stock Options	COGO	HKD	2023-03-31	4,373	56,779,525	2022-12-31	6,222	77,393,734
Equity Products	Stock Options	COLO	HKD	2023-03-31	2,578	105,434,787	2022-12-31	3,371	130,543,226
Equity Products	Stock Options	CPAO	HKD	2023-03-31	615	4,988,787	2022-12-31	685	5,863,589
Equity Products	Stock Options	CPCO	HKD	2023-03-31	16,883	147,235,875	2022-12-31	10,716	74,746,955
Equity Products	Stock Options	CPIO	HKD	2023-03-31	1,887	39,961,230	2022-12-31	2,017	31,895,339
Equity Products	Stock Options	CRCO	HKD	2023-03-31	1,609	4,517,470	2022-12-31	1,012	2,432,382
Equity Products	Stock Options	CRGO	HKD	2023-03-31	1,163	5,628,048	2022-12-31	727	3,013,306
Equity Products	Stock Options	CRLO	HKD	2023-03-31	1,300	95,052,689	2022-12-31	1,650	104,389,871
Equity Products	Stock Options	CSAO	HKD	2023-03-31	1,528	111,367,377	2022-12-31	2,009	128,374,798
Equity Products	Stock Options	CSEO	HKD	2023-03-31	11,628	142,495,566	2022-12-31	6,942	79,007,573
Equity Products	Stock Options	CSPO	HKD	2023-03-31	2,586	44,111,489	2022-12-31	3,000	53,679,439
Equity Products	Stock Options	CTBO	HKD	2023-03-31	956	3,431,656	2022-12-31	1,032	3,168,081
Equity Products	Stock Options	CTCO	HKD	2023-03-31	9,292	74,451,498	2022-12-31	3,608	21,682,813
Equity Products	Stock Options	CTSO	HKD	2023-03-31	2,448	43,638,984	2022-12-31	1,890	28,272,952
Equity Products	Stock Options	DFMO	HKD	2023-03-31	306	2,596,574	2022-12-31	384	3,295,806
Equity Products	Stock Options	EVGO	HKD	2023-03-31	0	0	2022-12-31	0	0
Equity Products	Stock Options	GACO	HKD	2023-03-31	581	12,984,079	2022-12-31	467	10,336,845
Equity Products	Stock Options	GAHO	HKD	2023-03-31	4,829	274,805,123	2022-12-31	5,170	293,172,782
Equity Products	Stock Options	GLXO	HKD	2023-03-31	6,632	356,281,541	2022-12-31	9,734	436,802,000
Equity Products	Stock Options	GWMO	HKD	2023-03-31	13,914	73,392,090	2022-12-31	10,679	51,943,218
Equity Products	Stock Options	HAIO	HKD	2023-03-31	1,081	11,890,384	2022-12-31	844	8,085,432
Equity Products	Stock Options	HCFO	HKD	2023-03-31	2,450	170,931,770	2022-12-31	1,496	89,905,468
Equity Products	Stock Options	HEHO	HKD	2023-03-31	1,111	23,904,631	2022-12-31	1,210	23,964,387
Equity Products	Stock Options	HEXO	HKD	2023-03-31	48,004	1,653,172,967	2022-12-31	54,638	1,602,292,742
Equity Products	Stock Options	HGNO	HKD	2023-03-31	1,251	23,460,992	2022-12-31	1,368	24,890,274
Equity Products	Stock Options	HKBO	HKD	2023-03-31	58,178	1,262,474,715	2022-12-31	38,882	681,126,368
Equity Products	Stock Options	HKGO	HKD	2023-03-31	1,410	10,560,861	2022-12-31	1,486	10,140,242
Equity Products	Stock Options	HLDO	HKD	2023-03-31	807	22,563,344	2022-12-31	1,160	27,306,194
Equity Products	Stock Options	HNPO	HKD	2023-03-31	4,236	33,978,600	2022-12-31	6,725	45,949,997
Equity Products	Stock Options	HSBO	HKD	2023-03-31	8,141	100,711,352	2022-12-31	6,340	77,290,629
Equity Products	Stock Options	JDCO	HKD	2023-03-31	20,216	1,977,898,443	2022-12-31	14,686	1,438,920,242
Equity Products	Stock Options	JXCO	HKD	2023-03-31	1,311	17,378,574	2022-12-31	1,737	18,498,734
Equity Products	Stock Options	KLEO	HKD	2023-03-31	320	4,155,095	2022-12-31	212	2,414,545
Equity Products	Stock Options	KSOO	HKD	2023-03-31	3,599	116,661,049	2022-12-31	2,598	60,940,210
Equity Products	Stock Options	LENO	HKD	2023-03-31	3,215	47,580,675	2022-12-31	1,996	24,807,119
Equity Products	Stock Options	LNKO	HKD	2023-03-31	4,661	256,996,984	2022-12-31	3,070	163,112,161
Equity Products	Stock Options	MENO	HKD	2023-03-31	1,265	45,213,049	2022-12-31	1,604	50,328,000
Equity Products	Stock Options	METO	HKD	2023-03-31	95,356	7,284,099,180	2022-12-31	78,591	6,173,655,726
Equity Products	Stock Options	MGMO	HKD	2023-03-31	514	2,100,259	2022-12-31	734	2,010,032
Equity Products	Stock Options	MIUO	HKD	2023-03-31	25,915	325,926,238	2022-12-31	35,708	386,853,456

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	MSBO	HKD	2023-03-31	597	3,983,840	2022-12-31	614	3,761,899
Equity Products	Stock Options	MTRO	HKD	2023-03-31	1,495	30,266,402	2022-12-31	2,313	42,884,532
Equity Products	Stock Options	NBMO	HKD	2023-03-31	1,739	24,932,430	2022-12-31	2,509	30,664,429
Equity Products	Stock Options	NCLO	HKD	2023-03-31	1,010	20,801,803	2022-12-31	1,187	19,563,750
Equity Products	Stock Options	NTEO	HKD	2023-03-31	6,806	447,855,410	2022-12-31	7,659	413,369,194
Equity Products	Stock Options	NWDO	HKD	2023-03-31	1,464	32,359,328	2022-12-31	3,268	62,804,419
Equity Products	Stock Options	PAIO	HKD	2023-03-31	45,365	1,288,511,066	2022-12-31	48,493	1,101,798,476
Equity Products	Stock Options	PECO	HKD	2023-03-31	26,248	220,809,639	2022-12-31	10,267	67,975,148
Equity Products	Stock Options	PICO	HKD	2023-03-31	1,543	22,874,148	2022-12-31	1,707	25,967,635
Equity Products	Stock Options	PINO	HKD	2023-03-31	283	3,695,172	2022-12-31	189	2,461,258
Equity Products	Stock Options	SANO	HKD	2023-03-31	8,219	93,538,492	2022-12-31	17,572	133,414,303
Equity Products	Stock Options	SBOO	HKD	2023-03-31	733	16,312,057	2022-12-31	985	21,267,040
Equity Products	Stock Options	SHKO	HKD	2023-03-31	2,792	305,222,869	2022-12-31	4,189	387,580,403
Equity Products	Stock Options	SHZO	HKD	2023-03-31	1,677	74,327,631	2022-12-31	1,148	40,803,863
Equity Products	Stock Options	SNOO	HKD	2023-03-31	4,392	432,337,918	2022-12-31	3,607	312,095,677
Equity Products	Stock Options	SNPO	HKD	2023-03-31	451	7,883,948	2022-12-31	389	5,725,277
Equity Products	Stock Options	SUNO	HKD	2023-03-31	0	0	2022-12-31	0	0
Equity Products	Stock Options	SWAO	HKD	2023-03-31	519	17,101,631	2022-12-31	848	25,133,565
Equity Products	Stock Options	TCHO	HKD	2023-03-31	230,097	8,658,261,434	2022-12-31	288,492	8,189,020,919
Equity Products	Stock Options	TICO	HKD	2023-03-31	3,206	144,865,041	2022-12-31	2,069	89,415,605
Equity Products	Stock Options	TRFO	HKD	2023-03-31	2,155	21,767,656	2022-12-31	3,673	32,734,548
Equity Products	Stock Options	VNKO	HKD	2023-03-31	1,493	21,008,820	2022-12-31	1,806	23,617,968
Equity Products	Stock Options	WHGO	HKD	2023-03-31	304	3,568,197	2022-12-31	217	2,467,456
Equity Products	Stock Options	WHLO	HKD	2023-03-31	298	5,788,016	2022-12-31	251	5,848,145
Equity Products	Stock Options	WWCO	HKD	2023-03-31	797	4,066,156	2022-12-31	413	2,170,663
Equity Products	Stock Options	XABO	HKD	2023-03-31	3,543	98,522,492	2022-12-31	2,296	55,657,516
Equity Products	Stock Options	XBCO	HKD	2023-03-31	37,294	109,162,895	2022-12-31	31,990	84,090,298
Equity Products	Stock Options	XCCO	HKD	2023-03-31	46,337	233,816,493	2022-12-31	44,462	204,380,971
Equity Products	Stock Options	XICO	HKD	2023-03-31	37,962	156,108,667	2022-12-31	27,721	103,122,687
Equity Products	Stock Options	XPBO	HKD	2023-03-31	1,047	26,401,828	2022-12-31	1,940	42,321,726
Equity Products	Stock Options	XTWO	HKD	2023-03-31	4,149	40,570,852	2022-12-31	2,065	18,372,516
Equity Products	Stock Options	YZCO	HKD	2023-03-31	1,883	94,135,738	2022-12-31	2,628	138,425,258
Equity Products	Stock Options	ZJMO	HKD	2023-03-31	1,185	29,194,082	2022-12-31	1,318	25,582,613
Equity Products	Stock Options	ALHO	HKD	2023-03-31	3,495	47,295,580	2022-12-31	4,805	63,135,735
Equity Products	Stock Options	KDSO	HKD	2023-03-31	334	10,863,590	2022-12-31	525	14,065,000
Equity Products	Stock Options	PHTO	HKD	2023-03-31	2,480	27,034,598	2022-12-31	4,464	55,051,339
Equity Products	Stock Options	SMCO	HKD	2023-03-31	2,471	111,531,516	2022-12-31	3,114	133,041,915
Equity Products	Stock Options	JDHO	HKD	2023-03-31	2,000	63,921,041	2022-12-31	2,925	95,880,516
Equity Products	Stock Options	WXBO	HKD	2023-03-31	13,797	424,030,861	2022-12-31	12,010	308,532,605
Equity Products	Stock Options	KSTO	HKD	2023-03-31	28,650	969,363,934	2022-12-31	39,163	1,122,352,371
Equity Products	Stock Options	BIUO	HKD	2023-03-31	39,293	842,067,553	2022-12-31	21,361	320,968,306
Equity Products	Stock Options	BLIO	HKD	2023-03-31	16,441	188,689,986	2022-12-31	21,525	168,645,058
Equity Products	Stock Options	BYEO	HKD	2023-03-31	624	15,460,164	2022-12-31	1,034	23,042,815
Equity Products	Stock Options	HDOO	HKD	2023-03-31	1,363	28,731,869	2022-12-31	2,003	34,827,105
Equity Products	Stock Options	LAUO	HKD	2023-03-31	5,067	95,055,285	2022-12-31	9,255	141,200,287
Equity Products	Stock Options	NFUO	HKD	2023-03-31	1,412	62,405,803	2022-12-31	1,617	69,071,274
Equity Products	Stock Options	TRPO	HKD	2023-03-31	2,745	122,170,697	2022-12-31	2,214	73,945,911
Equity Products	Stock Options	PENO	HKD	2023-03-31	10,088	86,084,141	2022-12-31	15,248	122,773,974
Equity Products	Stock Options	ZAOO	HKD	2023-03-31	287	7,018,164	2022-12-31	475	9,036,823
Equity Products	Stock Options	WEBO	HKD	2023-03-31	30	461,721	2022-12-31	18	216,169
Equity Products	Stock Options	COSO	HKD	2023-03-31	659	14,677,172	2022-12-31	520	11,381,956
Equity Products	Stock Options	CTDO	HKD	2023-03-31	NA	NA	2022-12-31	25	429,787
Equity Products	Stock Options	GHLO	HKD	2023-03-31	540	17,018,361	2022-12-31	865	22,691,597
Equity Products	Stock Options	GLIO	HKD	2023-03-31	2,082	25,265,997	2022-12-31	1,284	16,034,439
Equity Products	Stock Options	LNIO	HKD	2023-03-31	2,993	102,513,172	2022-12-31	6,613	186,989,548
Equity Products	Stock Options	MOLO	HKD	2023-03-31	52	2,055,644	2022-12-31	27	791,056
Equity Products	Stock Options	SHLO	HKD	2023-03-31	1,047	20,338,525	2022-12-31	1,325	23,310,403
Equity Products	Stock Options	TCAO	HKD	2023-03-31	NA	NA	2022-12-31	2,324	80,613,311
Equity Products	Stock Options	CNAO	HKD	2023-03-31	410	5,259,959	2022-12-31	652	6,880,895
Equity Products	Stock Options	GLAO	HKD	2023-03-31	77	1,289,623	2022-12-31	92	1,637,564
Equity Products	Stock Options	JDAO	HKD	2023-03-31	143	15,325,458	2022-12-31	523	60,905,161
Equity Products	Stock Options	BEBO	HKD	2023-03-31	10	25,367	2022-12-31	68	186,565
Equity Products	Stock Options	WWAO	HKD	2023-03-31	0	0	2022-12-31	6	54,839
Equity Products	Stock Options	YZBO	HKD	2023-03-31	23	1,115,934	2022-12-31	38	1,886,000
Equity Products	Stock Options	HDAO	HKD	2023-03-31	NA	NA	2022-12-31	0	0
Equity Products	Stock Options	HDBO	HKD	2023-03-31	35	824,082	2022-12-31	NA	NA
Equity Products	Stock Options	INBO	HKD	2023-03-31	400	15,745,300	2022-12-31	NA	NA
Equity Products	Stock Options	LNAO	HKD	2023-03-31	665	34,912,884	2022-12-31	NA	NA
Equity Products	Stock Options	SETO	HKD	2023-03-31	319	16,930,700	2022-12-31	NA	NA
Equity Products	Stock Options	TCBO	HKD	2023-03-31	25,618	915,596,211	2022-12-31	NA	NA
Equity Products	Stock Options	ZSHO	HKD	2023-03-31	363	13,274,500	2022-12-31	NA	NA