

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	2024-12-31	HKD285,176,771.00	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 HKD142,372,771.00) 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.	2024-09-30	HKD302,619,109.00	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 HKD163,415,109.00) 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	2024-12-31	HKD0.00		2024-09-30	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	2024-12-31	HKD0.00		2024-09-30	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	2024-12-31	HKD1,138,550,935.00		2024-09-30	HKD1,332,526,977.00	
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	2024-12-31	HKD1,138,550,935.00		2024-09-30	HKD1,332,526,977.00	
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	2024-12-31	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.	2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	HKD2,277,101,870.00	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	2024-09-30	HKD2,665,053,954.00	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

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4.1	4.1.9	Total value of default resources (excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	Committed - Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed; Reported as at quarter end	2024-12-31	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	2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	HKD2,143,017.92	4.2 - Kccp is reported based on the definition of BCBS 282 which comes in effect in Jan 2017.	2024-09-30	HKD2,448,939.66	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD1,283,000,000.00 PostHaircut : HKD1,283,000,000.00		2024-09-30	PreHaircut : HKD1,474,000,000.00 PostHaircut : HKD1,474,000,000.00	
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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	PreHaircut : HKD0.00 PostHaircut : HKD0.00	

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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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD0.00 PostHaircut : HKD0.00		2024-09-30	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	2024-12-31	PreHaircut : HKD1,283,000,000.00 PostHaircut : HKD1,283,000,000.00		2024-09-30	PreHaircut : HKD1,474,000,000.00 PostHaircut : HKD1,474,000,000.00	
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.	2024-12-31	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.	2024-09-30	The largest and 5th largest CPs	4.4 - The estimated largest aggregate stress loss and actual largest aggregate credit exposure are reported in excess of collateral (which includes surplus collateral), instead of initial margin requirement.
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.	2024-12-31	1		2024-09-30	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	2024-12-31	PeakDayAmountInPast12Months : HKD1,209,354,159.00 MeanAverageOverPrevious12Months : HKD535,957,291.71	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 = HKD1,421,000,945.00 - Mean average over the previous 12 months = HKD648,078,376.39	2024-09-30	PeakDayAmountInPast12Months : HKD1,209,354,159.00 MeanAverageOverPrevious12Months : HKD627,775,431.14	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 = HKD1,421,000,945.00 - Mean average over the previous 12 months = HKD802,827,871.83
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).	2024-12-31	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	2024-09-30	0	4.4.4 - Actual pre-funded default resources include the HKEX Risk Management Capital which is shared amongst the 3 on-exchange clearing houses, namely HKSCC, HKCC and SEOCH. Hence, the number of days on which the amount exceeded actual pre-funded default resources (in excess of collateral) is calculated on an aggregated basis for these 3 on-exchange clearing houses. Number of days on which the amount under Cover 1+5 in 4.4.3 exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0
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)	2024-12-31	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	2024-09-30	AmountExceeded1 : HKD0.00	4.4.5 - The amounts under Cover 1+5 in 4.4.3 which exceeded actual pre-funded default resources represented in 4.1.1 to 4.1.6 (in excess of collateral) = 0

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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	2024-12-31	PeakDayAmountInPast12Months : HKD384,957,537.00 MeanAverageOverPrevious12Months : HKD3,259,890.07	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 = HKD384,957,537.00 - Mean average over the previous 12 months = HKD3,259,890.07	2024-09-30	PeakDayAmountInPast12Months : HKD61,892,872.00 MeanAverageOverPrevious12Months : HKD1,654,693.94	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 = HKD61,892,872.00 - Mean average over the previous 12 months = HKD1,654,693.94
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	2024-12-31	PeakDayAmountInPast12Months : HKD1,985,686,403.00 MeanAverageOverPrevious12Months : HKD928,246,506.41		2024-09-30	PeakDayAmountInPast12Months : HKD1,853,704,118.00 MeanAverageOverPrevious12Months : HKD1,073,595,030.40	
4.4	4.4.8	Credit Risk Disclosures	Number of business days, if any, on which the above amount (4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	2024-12-31	1	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.	2024-09-30	1	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)	2024-12-31	AmountExceeded1 : HKD226,927,776.55		2024-09-30	AmountExceeded1 : HKD226,927,776.55	
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	2024-12-31	PeakDayAmountInPast12Months : HKD384,957,537.00 MeanAverageOverPrevious12Months : HKD3,269,686.63		2024-09-30	PeakDayAmountInPast12Months : HKD61,892,872.00 MeanAverageOverPrevious12Months : HKD1,664,530.49	
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	2024-12-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2024-09-30	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)	2024-12-31	http://www.hkex.com.hk/services/clearing/listed-derivatives/overview/collateral-management?sc_lang=en		2024-09-30	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	2024-12-31	99.00%		2024-09-30	99.00%	
5.3	5.3.2	Results of testing of haircuts	Assumed holding/liquidation period for the assets accepted	2024-12-31	1 day		2024-09-30	1 day	
5.3	5.3.3	Results of testing of haircuts	Look-back period used for testing the haircuts	2024-12-31	1250 days		2024-09-30	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.	2024-12-31	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.	2024-09-30	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.

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);	2024-12-31	House_Net : HKD4,623,302,450.60 Client_Gross : HKD4,518,933,845.00 Client_Net : HKD3,449,066,962.40 Total : HKD12,591,303,258.00	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.	2024-09-30	House_Net : HKD4,433,470,497.00 Client_Gross : HKD4,988,819,534.00 Client_Net : HKD6,229,718,446.00 Total : HKD15,652,008,477.00	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	2024-12-31	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.	2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	6.2.1 to 6.2.15 - SEOCH maintains cash collateral of its Clearing Participants in house and client accounts in Common Collateral Management System (CCMS). For purpose of holding cash collateral with the various custodians, SEOCH holds initial margin of house and client accounts in aggregate and hence, breakdown by house and client is not available. Since SEOCH does not reinvest non-cash collateral pledged by its Clearing Participants, breakdown by house and client accounts is reported as held in its collateral accounts.

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	6.2.2	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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD16,814,000,000.00 TotalIM_PostHaircut : HKD16,814,000,000.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD19,519,000,000.00 TotalIM_PostHaircut : HKD19,519,000,000.00	
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	2024-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD0.00 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2024-12-31	HouseIM_PreHaircut : HKD14,150,400.00 HouseIM_PostHaircut : HKD9,905,280.00 ClientIM_PreHaircut : HKD3,603,075,078.20 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD3,617,225,478.20 TotalIM_PostHaircut : HKD9,905,280.00		2024-09-30	HouseIM_PreHaircut : HKD15,657,600.00 HouseIM_PostHaircut : HKD10,960,320.00 ClientIM_PreHaircut : HKD3,013,679,377.01 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD3,029,336,977.01 TotalIM_PostHaircut : HKD10,960,320.00	
6.2	6.2.11	For each clearing service, total initial margin held, split by house and client	Non-Cash Commodities - Gold; Description: HouseIM_PreHaircut, HouseIM_PostHaircut, ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut, TotalIM_PostHaircut	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	

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	6.2.13	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	2024-12-31	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD103,189,551.86 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD103,189,551.86 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : HKD0.00 HouseIM_PostHaircut : HKD0.00 ClientIM_PreHaircut : HKD75,159,794.88 ClientIM_PostHaircut : HKD0.00 TotalIM_PreHaircut : HKD75,159,794.88 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	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00		2024-09-30	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A TotalIM_PreHaircut : HKD0.00 TotalIM_PostHaircut : HKD0.00	
6.2	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).	2024-12-31	HouseIM_PreHaircut : N/A HouseIM_PostHaircut : N/A ClientIM_PreHaircut : N/A ClientIM_PostHaircut : N/A		2024-09-30	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	2024-12-31	http://www.hkex.com.hk/Services/Clearing/Listed-Derivatives/Risk-Management/Margin/Margin-Tables/SEOCH?sc_lang=en		2024-09-30	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	2024-12-31	VaR based on historical volatility		2024-09-30	VaR based on historical volatility	
6.4	6.4.2	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	Type of IM Model Change Effective Date	2024-12-31	2000-01-25		2024-09-30	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	2024-12-31	SPAN		2024-09-30	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	2024-12-31	2000-01-25		2024-09-30	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	2024-12-31	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%.	2024-09-30	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	2024-12-31	2000-01-25		2024-09-30	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	2024-12-31	90 days		2024-09-30	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	2024-12-31	2000-01-25		2024-09-30	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	2024-12-31	lambda = 0.96		2024-09-30	lambda = 0.96	

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	6.4.10	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	2024-12-31	2000-01-25		2024-09-30	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)	2024-12-31	1		2024-09-30	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	2024-12-31	2000-01-25		2024-09-30	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	2024-12-31	http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_seoch/somargin.htm		2024-09-30	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	2024-12-31	Daily		2024-09-30	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	2024-12-31	2000-01-25		2024-09-30	2000-01-25	
6.5	6.5.1.1	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account	2024-12-31	107		2024-09-30	119	
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.	2024-12-31	Dayend		2024-09-30	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.	2024-12-31	End of Business		2024-09-30	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	2024-12-31	88,061		2024-09-30	90,319	
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	2024-12-31	99.88%		2024-09-30	99.87%	
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	2024-12-31	HKD9,532,544.00		2024-09-30	HKD9,532,544.00	
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	2024-12-31	HKD205,186.73		2024-09-30	HKD166,308.87	
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	2024-12-31	HKD8,335,522.29		2024-09-30	HKD2,365,366.50	
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	2024-12-31	HKD382,124,853.93		2024-09-30	HKD30,970,041.50	
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	2024-12-31	HKD3,828,242,769.76		2024-09-30	HKD1,990,752,492.70	

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	7.1.1	Liquidity Risk	State whether the clearing service maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	2024-12-31	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.	2024-09-30	Cover 1 across HKSCC, HKCC and SEOCH	7.1.1 - HKEX maintains sufficient liquid resources for the "Cover 1" across HKSCC, HKCC and SEOCH.
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	2024-12-31	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.		2024-09-30	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
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	2024-12-31	N/A		2024-09-30	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)	2024-12-31	N/A		2024-09-30	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	2024-12-31	SizeAndCompositionOfQualifyingLiquidResources : HKD1,290,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD5,843 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.	2024-09-30	SizeAndCompositionOfQualifyingLiquidResources : HKD1,479,000,000.00	7.1.5 - Separately, HKEX Group Corporate Funds of HKD33,556 million in liquid resources is used to provide liquidity support to HKSCC, HKCC and SEOCH.

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	7.1.6	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	2024-12-31	N/A	7.1.7 - HKEX has arranged a total of HKD10 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. In addition HKEX has also arranged a total of HKD10 billion unsecured committed credit facilities for drawdown in HKD to manage liquidity risk.	2024-09-30	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)	2024-12-31	Please refer to "Notes"		2024-09-30	Please refer to "Notes"	
7.1	7.1.8	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements even in extreme but plausible market conditions	2024-12-31	N/A		2024-09-30	N/A	
7.1	7.1.9	Liquidity Risk	Size and composition of qualifying liquid resources for each clearing service; (h) other	2024-12-31	N/A		2024-09-30	N/A	
7.1	7.1.10	Liquidity Risk	State whether the CCP has routine access to central bank liquidity or facilities.	2024-12-31	No		2024-09-30	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.	2024-12-31	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.		2024-09-30	In using qualifying liquid resources, HKEX would apply the liquid resources to meet the most urgent payment obligations of its subsidiaries (i.e. its 3 on-exchange clearing houses). In the event that the timing of the payment obligations occur concurrently, HKEX would apply the liquid resources on a pro-rata basis to meet the payment obligations.	
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	2024-12-31	0.00		2024-09-30	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	2024-12-31	SameDayPayment_Total : HKD 16,106,731,454.56 MultiDayPayment_Total : HKD 33,052,217,589.82	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.	2024-09-30	SameDayPayment_Total : HKD 17,662,895,096.22 MultiDayPayment_Total : HKD 34,835,126,206.36	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	2024-12-31	0		2024-09-30	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	2024-12-31	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.	2024-09-30	AmountExceeded1 : 0.00	7.3.3 - No business day with amount exceeded its qualifying liquid resources.

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
7.3	7.3.4	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	2024-12-31	SameDayPayment_Total : HKD 17,662,895,096.22 MultiDayPayment_Total : HKD 33,052,217,589.83		2024-09-30	SameDayPayment_Total : HKD 17,662,895,096.22 MultiDayPayment_Total : HKD 30,161,883,085.23	
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	2024-12-31	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.	2024-09-30	SameDayPayment_Total : N/A MultiDayPayment_Total : N/A	7.3.5 - Only same-day and multiday scenarios are applicable to HKSCC, HKCC and SEOCH. 7.3.5 to 7.3.7 - Products cleared by HKSCC, HKCC and SEOCH are denominated in 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	2024-12-31	NumberOfDays_HKD : N/A		2024-09-30	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	2024-12-31	AmountExceeded1 : N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	N/A	
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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A	13.1 - No Clearing Participant default occurred in Q4 of 2024. References to default cases occurring before 2024 can be found in the HKEX Annual Report.	2024-09-30	N/A	13.1 - No Clearing Participant default occurred in Q3 of 2024. References to default cases occurring before 2024 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	2024-12-31	N/A		2024-09-30	N/A	
13.1	13.1.3.1	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions closed-out	2024-12-31	N/A		2024-09-30	N/A	
13.1	13.1.3.2	quantitative information related to defaults	Quantitative information related to defaults; Proportion of client positions ported	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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
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	2024-12-31	61.87%	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).	2024-09-30	59.50%	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	2024-12-31	17.23%		2024-09-30	17.60%	
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	2024-12-31	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.	2024-09-30	N/A	14.1.3 & 14.1.4 - The account structure of SEOCH does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts.
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	2024-12-31	N/A		2024-09-30	N/A	
15.1	15.1.1	General business risk	Value of liquid net assets funded by equity	2024-12-31	HKD396,000,000.00		2023-12-31	HKD243,000,000.00	
15.1	15.1.2	General business risk	Six months of current operating expenses	2024-12-31	HKD42,000,000.00		2023-12-31	HKD42,000,000.00	
15.2	15.2.1	General business risk; Financial Disclosures	Total Revenue	2024-12-31	HKD150,000,000.00		2023-12-31	HKD129,000,000.00	
15.2	15.2.2	General business risk; Financial Disclosures	Total Expenditure	2024-12-31	HKD78,000,000.00		2023-12-31	HKD76,000,000.00	
15.2	15.2.3	General business risk; Financial Disclosures	Profits	2024-12-31	HKD504,000,000.00		2023-12-31	HKD524,000,000.00	
15.2	15.2.4	General business risk; Financial Disclosures	Total Assets	2024-12-31	HKD18,737,000,000.00		2023-12-31	HKD14,553,000,000.00	
15.2	15.2.5	General business risk; Financial Disclosures	Total Liabilities	2024-12-31	HKD18,150,000,000.00		2023-12-31	HKD13,735,000,000.00	
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	2024-12-31	Cash collateral is held on the balance sheet. Non-cash collateral is held off the balance sheet.		2023-12-31	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	2024-12-31	Not applicable		2023-12-31	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	2024-12-31	24.92%		2023-12-31	20.74%	
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	2024-12-31	71.05%		2023-12-31	73.40%	
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	2024-12-31	HKD16,903,000,000.00		2024-09-30	HKD19,519,000,000.00	
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	2024-12-31	HKD1,146,000,000.00		2024-09-30	HKD1,337,000,000.00	
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)	2024-12-31	67.86%		2024-09-30	76.15%	
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	2024-12-31	Not applicable		2024-09-30	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	2024-12-31	Not applicable		2024-09-30	Not applicable	

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	16.2.4	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)	2024-12-31	0.00%		2024-09-30	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)	2024-12-31	67.86%		2024-09-30	76.15%	
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	2024-12-31	0.00%		2024-09-30	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	2024-12-31	0.00%		2024-09-30	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	2024-12-31	Percentage_HKD : 45.02% Percentage_USD : 6.53% Percentage_JPY : 16.31% Percentage_EUR : 0% Percentage_CNY : 0%		2024-09-30	Percentage_HKD : 39.12% Percentage_USD : 24.23% Percentage_JPY : 12.80% Percentage_EUR : 0% Percentage_CNY : 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	2024-12-31	0.43 year		2024-09-30	0.10 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	2024-12-31	0.00%		2024-09-30	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	2024-12-31	0.00%		2024-09-30	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	2024-12-31	0.00%		2024-09-30	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	2024-12-31	0.00%		2024-09-30	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	2024-12-31	32.14%		2024-09-30	23.85%	
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;	2024-12-31	Percentage_HKD : 28.29% Percentage_USD : 3.85%		2024-09-30	Percentage_HKD : 23.85% 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	2024-12-31	0.73 year		2024-09-30	0.61 year	
16.2	16.2.17	How total cash received from participants (16.1) is held/deposited/invested, including;	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (interest rates sensitivity analysis on P/L impact assuming a 25 bps change)	2024-12-31	0		2024-09-30	0	

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	16.2.18	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.	2024-12-31	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.		2024-09-30	A cap is set on the total amount of margin funds, default funds and corporate funds of HKEx Group that can be deposited with any one of its counterparties. Under the new Credit Limit Framework for Settlement and Investment (Credit Limit Framework), investment exposure in HSBC & BOCHK, the concentration limit is 50% of last year-end audited HKEX shareholders' equity. Investment exposure in all other single name counterparty limit using credit rating based 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.	2024-12-31	0		2024-09-30	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.	2024-12-31	32.14%		2024-09-30	23.85%	

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
16.3	16.3.1	Rehypothecation of participant assets (ie non-cash)	Total value of participant non-cash rehypothecated (Initial margin)	2024-12-31	N/A	16.3.1 to 16.3.4 - SEOCH does not permit rehypothecation of non-cash collateral per its internal risk policy.	2024-09-30	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)	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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)	2024-12-31	99.95%		2024-09-30	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	2024-12-31	100.00%		2024-09-30	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	2024-12-31	0		2024-09-30	0	
17.4	17.4.1	Recovery time objective(s)	Recovery time objective(s) (e.g. within two hours)	2024-12-31	within 2 hours		2024-09-30	within 2 hours	
18.1	18.1.1.1	Number of clearing members, by clearing service	Number of general clearing members	2024-12-31	10		2024-09-30	10	
18.1	18.1.1.2	Number of clearing members, by clearing service	Number of direct clearing members	2024-12-31	58		2024-09-30	60	
18.1	18.1.1.3	Number of clearing members, by clearing service	Number of others category (Describe in comments)	2024-12-31	N/A	18.1.1.3 to 18.1.2.3 - SEOCH does not offer these Clearing Participantship categories.	2024-09-30	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	2024-12-31	N/A		2024-09-30	N/A	
18.1	18.1.2.2	Number of clearing members, by clearing service	Number of CCP participants	2024-12-31	N/A		2024-09-30	N/A	
18.1	18.1.2.3	Number of clearing members, by clearing service	Number of bank participants	2024-12-31	N/A		2024-09-30	N/A	
18.1	18.1.2.4	Number of clearing members, by clearing service	Number of other participants (Describe in comments)	2024-12-31	68	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.	2024-09-30	70	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	2024-12-31	68	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.	2024-09-30	70	18.1.3.1 - All SEOCH Clearing Participants are required to be domestically incorporated. The sum of the number of general clearing members and direct clearing members should reconcile with the total number of domestically incorporated Clearing Participants.
18.1	18.1.3.2	Number of clearing members, by clearing service	Number of foreign participants	2024-12-31	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.	2024-09-30	N/A	18.1.3.2 - SEOCH does not offer this category of SEOCH Clearing Participantship because all SEOCH Clearing Participants are required to be domestically incorporated.
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	2024-12-31	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.	2024-09-30	AverageInQuarter : N/A PeakInQuarter : N/A	18.2.1 - Not applicable to SEOCH which has more than 25 members onboard.

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
18.2	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	2024-12-31	AverageInQuarter :67.25% PeakInQuarter : 68.37%		2024-09-30	AverageInQuarter :65.25% PeakInQuarter : 66.52%	
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	2024-12-31	AverageInQuarter : 89.7% PeakInQuarter : 90.15%		2024-09-30	AverageInQuarter : 87.91% PeakInQuarter : 88.66%	
18.3	18.3.1	Initial Margin Concentration	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	2024-12-31	N/A		2024-09-30	N/A	
18.3	18.3.2	Initial Margin Concentration	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	2024-12-31	AverageInQuarter : 55.52% PeakInQuarter : 60.56%		2024-09-30	AverageInQuarter : 52.67% PeakInQuarter : 54.94%	
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	2024-12-31	AverageInQuarter : 84.26% PeakInQuarter : 85.97%		2024-09-30	AverageInQuarter : 79.65% PeakInQuarter : 80.41%	
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	2024-12-31	N/A		2024-09-30	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	2024-12-31	38.99%		2024-09-30	41.01%	
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	2024-12-31	61.34%		2024-09-30	59.55%	
19.1	19.1.1	Tiered participation arrangements, measures of concentration of client clearing	Number of clients (if known)	2024-12-31	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.	2024-09-30	N/A	19.1.1 - SEOCH deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence SEOCH does not have information on the number of retail clients of its Clearing Participants.
19.1	19.1.2	Tiered participation arrangements, measures of concentration of client clearing	Number of direct members that clear for clients	2024-12-31	68		2024-09-30	70	
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	2024-12-31	57.44%		2024-09-30	59.10%	
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	2024-12-31	19.13%		2024-09-30	19.25%	
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	2024-12-31	50.81%		2024-09-30	52.94%	

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
19.1	19.1.4.2	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	2024-12-31	9.32%		2024-09-30	9.40%	
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	2024-12-31	N/A	20.1.1 to 20.7.2 - FMI Links are not applicable to SEOCH.	2024-09-30	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	2024-12-31	N/A		2024-09-30	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)	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	N/A	
20.4	20.4.3	FMI Links, Results of Back-testing coverage	Achieved coverage level	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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	2024-12-31	N/A		2024-09-30	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.	2024-12-31	N/A		2024-09-30	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
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)	2024-12-31	Please refer to supplementary table below		2024-09-30	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)	2024-12-31	Please refer to supplementary table below		2024-09-30	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)	2024-12-31	Please refer to supplementary table below	23.2.1 - SEOCH does not clear cash market securities.	2024-09-30	Please refer to supplementary table below	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	2024-12-31	Please refer to supplementary table below		2024-09-30	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	2024-12-31	Please refer to supplementary table below		2024-09-30	Please refer to supplementary table below	
23.2	23.2.4	Disclosure of rules, key procedures, and market data; Average Daily Volumes	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	2024-12-31	Please refer to supplementary table below		2024-09-30	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	2024-12-31	1612230.544		2024-09-30	1409403.5	
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	2024-12-31	HKD 44,800,051,600.99	23.3.2 - Notional values are denoted in HKD equivalent.	2024-09-30	HKD 37,944,598,802.22	23.3.2 - Notional values are denoted in HKD equivalent.
Supplementary Table									
Disclosures 23.1 & 23.2									
Product Types	Asset Class	Product Code	Currency	Current Quarter - Report Dates	Current Quarter - Average Daily Volumes	Current Quarter - Average Notional Value of trades	Previous Quarter - Report Date	Previous Quarter - Average Daily Volumes	Previous Quarter - Average Notional Value of trades
23.2.3	23.2.2	23.2.4			Please refer to supplementary table below	23.1.2		Please refer to supplementary table below	23.1.2
Equity Products	Stock Options	A500	HKD	2024-12-31	2,608	155,051,442	2024-09-30	1,746	117,186,905
Equity Products	Stock Options	AACO	HKD	2024-12-31	3,236	267,829,138	2024-09-30	3,075	94,132,302
Equity Products	Stock Options	ACCO	HKD	2024-12-31	2,111	133,818,344	2024-09-30	2,247	21,171,095
Equity Products	Stock Options	AIAO	HKD	2024-12-31	16,507	905,637,417	2024-09-30	18,528	1,051,736,016
Equity Products	Stock Options	AIRO	HKD	2024-12-31	4,921	132,838,707	2024-09-30	8,719	63,370,283
Equity Products	Stock Options	ALBO	HKD	2024-12-31	129,070	3,051,103,934	2024-09-30	122,327	5,174,985,690
Equity Products	Stock Options	ALCO	HKD	2024-12-31	1,343	75,722,085	2024-09-30	1,559	15,909,241
Equity Products	Stock Options	AMCO	HKD	2024-12-31	3,904	208,960,601	2024-09-30	2,787	220,000,762
Equity Products	Stock Options	ANAO	HKD	2024-12-31	9,180	254,832,617	2024-09-30	9,448	143,346,740
Equity Products	Stock Options	BCMO	HKD	2024-12-31	1,274	44,489,347	2024-09-30	1,504	8,465,587
Equity Products	Stock Options	BEAO	HKD	2024-12-31	168	4,517,105	2024-09-30	387	715,789
Equity Products	Stock Options	BOCO	HKD	2024-12-31	3,364	123,523,349	2024-09-30	3,698	43,171,611
Equity Products	Stock Options	BUDO	HKD	2024-12-31	1,305	55,649,657	2024-09-30	1,484	13,847,222
Equity Products	Stock Options	BYDO	HKD	2024-12-31	10,267	1,102,903,213	2024-09-30	14,654	1,745,804,365
Equity Products	Stock Options	CCCO	HKD	2024-12-31	4,676	81,496,448	2024-09-30	2,215	10,113,189
Equity Products	Stock Options	CCEO	HKD	2024-12-31	2,381	90,780,733	2024-09-30	4,058	35,365,992
Equity Products	Stock Options	CDAO	HKD	2024-12-31	1,413	73,350,019	2024-09-30	851	2,762,048
Equity Products	Stock Options	CGNO	HKD	2024-12-31	650	31,879,661	2024-09-30	298	9,531,730
Equity Products	Stock Options	CHTO	HKD	2024-12-31	30,666	898,628,880	2024-09-30	29,108	1,074,612,929
Equity Products	Stock Options	CHUO	HKD	2024-12-31	2,817	73,033,577	2024-09-30	3,831	52,265,276
Equity Products	Stock Options	CITO	HKD	2024-12-31	1,569	85,698,509	2024-09-30	2,173	15,907,563
Equity Products	Stock Options	CKHO	HKD	2024-12-31	3,761	156,917,782	2024-09-30	4,037	84,121,913
Equity Products	Stock Options	CKPO	HKD	2024-12-31	1,468	86,637,725	2024-09-30	1,503	47,561,460
Equity Products	Stock Options	CLIO	HKD	2024-12-31	29,649	529,377,391	2024-09-30	13,879	165,924,873
Equity Products	Stock Options	CLPO	HKD	2024-12-31	1,312	139,117,782	2024-09-30	1,584	53,125,714
Equity Products	Stock Options	CMBO	HKD	2024-12-31	10,256	401,305,333	2024-09-30	11,958	199,864,079
Equity Products	Stock Options	CNCO	HKD	2024-12-31	31,208	693,029,168	2024-09-30	32,458	657,293,278
Equity Products	Stock Options	COGO	HKD	2024-12-31	0	0	2024-09-30	0	0
Equity Products	Stock Options	COLO	HKD	2024-12-31	4,679	266,023,047	2024-09-30	3,422	92,159,206
Equity Products	Stock Options	CPAO	HKD	2024-12-31	2,038	39,291,982	2024-09-30	846	6,882,373
Equity Products	Stock Options	CPCO	HKD	2024-12-31	13,278	249,483,491	2024-09-30	17,622	171,566,203
Equity Products	Stock Options	CPIO	HKD	2024-12-31	1,181	75,656,284	2024-09-30	2,855	61,174,524
Equity Products	Stock Options	CRCO	HKD	2024-12-31	3,016	18,563,381	2024-09-30	1,093	2,847,107
Equity Products	Stock Options	CRGO	HKD	2024-12-31	1,488	48,280,556	2024-09-30	1,822	6,880,327
Equity Products	Stock Options	CRLO	HKD	2024-12-31	6,173	195,795,014	2024-09-30	4,534	56,883,317

SEOCH Quantitative Disclosure

PFMI Principle Reference	Disclosure Reference	Disclosure Title	Disclosure Description	Current Quarter - Report Date	Current Quarter - Data	Current Quarter - Notes	Previous Quarter - Report Date	Previous Quarter - Data	Previous Quarter - Notes
Equity Products	Stock Options	CSAO	HKD	2024-12-31	2,816	130,006,479	2024-09-30	1,148	75,703,810
Equity Products	Stock Options	CSEO	HKD	2024-12-31	6,349	176,882,413	2024-09-30	5,824	97,636,476
Equity Products	Stock Options	CSPO	HKD	2024-12-31	10,775	158,159,290	2024-09-30	12,195	137,500,143
Equity Products	Stock Options	CTBO	HKD	2024-12-31	860	12,194,266	2024-09-30	1,225	5,788,986
Equity Products	Stock Options	CTCO	HKD	2024-12-31	2,577	46,571,977	2024-09-30	3,673	33,106,270
Equity Products	Stock Options	CTSO	HKD	2024-12-31	7,823	295,883,300	2024-09-30	3,892	54,850,770
Equity Products	Stock Options	DFMO	HKD	2024-12-31	1,651	34,267,746	2024-09-30	540	2,332,321
Equity Products	Stock Options	EVGO	HKD	2024-12-31	NA	NA	2024-09-30	0	0
Equity Products	Stock Options	GACO	HKD	2024-12-31	706	30,246,807	2024-09-30	620	6,924,463
Equity Products	Stock Options	GAHO	HKD	2024-12-31	4,624	352,766,228	2024-09-30	7,830	352,890,714
Equity Products	Stock Options	GLXO	HKD	2024-12-31	3,493	368,117,173	2024-09-30	6,163	205,500,873
Equity Products	Stock Options	GWMO	HKD	2024-12-31	7,439	151,321,551	2024-09-30	5,559	33,200,369
Equity Products	Stock Options	HAIO	HKD	2024-12-31	859	34,664,961	2024-09-30	287	2,027,175
Equity Products	Stock Options	HCFO	HKD	2024-12-31	3,016	137,091,848	2024-09-30	2,516	165,575,778
Equity Products	Stock Options	HEHO	HKD	2024-12-31	1,042	131,342,490	2024-09-30	1,425	35,571,198
Equity Products	Stock Options	HEXO	HKD	2024-12-31	85,202	1,667,576,849	2024-09-30	61,114	1,601,673,357
Equity Products	Stock Options	HGNO	HKD	2024-12-31	520	50,587,940	2024-09-30	556	6,796,802
Equity Products	Stock Options	HKBO	HKD	2024-12-31	29,647	596,964,040	2024-09-30	42,670	1,137,022,406
Equity Products	Stock Options	HKGO	HKD	2024-12-31	1,579	55,223,905	2024-09-30	2,929	18,674,189
Equity Products	Stock Options	HLDO	HKD	2024-12-31	615	96,713,056	2024-09-30	879	20,383,000
Equity Products	Stock Options	HNPO	HKD	2024-12-31	3,137	61,503,446	2024-09-30	3,548	34,101,362
Equity Products	Stock Options	HSBO	HKD	2024-12-31	7,597	220,098,748	2024-09-30	7,221	68,200,730
Equity Products	Stock Options	JDCO	HKD	2024-12-31	22,008	1,278,204,685	2024-09-30	31,141	1,737,254,683
Equity Products	Stock Options	JXCO	HKD	2024-12-31	1,407	141,898,066	2024-09-30	1,197	17,299,198
Equity Products	Stock Options	KLEO	HKD	2024-12-31	239	17,469,685	2024-09-30	161	2,461,410
Equity Products	Stock Options	KSOO	HKD	2024-12-31	3,562	168,773,298	2024-09-30	2,415	55,687,429
Equity Products	Stock Options	LENO	HKD	2024-12-31	3,501	179,729,065	2024-09-30	3,896	76,910,381
Equity Products	Stock Options	LNKO	HKD	2024-12-31	4,662	307,596,925	2024-09-30	6,320	222,040,032
Equity Products	Stock Options	MENO	HKD	2024-12-31	2,385	107,443,023	2024-09-30	2,400	35,017,175
Equity Products	Stock Options	METO	HKD	2024-12-31	69,748	2,578,491,461	2024-09-30	66,377	4,141,275,556
Equity Products	Stock Options	MGMO	HKD	2024-12-31	267	8,007,729	2024-09-30	251	1,194,771
Equity Products	Stock Options	MIUO	HKD	2024-12-31	67,890	1,291,891,900	2024-09-30	56,551	1,078,480,317
Equity Products	Stock Options	MSBO	HKD	2024-12-31	842	24,083,315	2024-09-30	307	2,239,996
Equity Products	Stock Options	MTRO	HKD	2024-12-31	1,091	121,524,321	2024-09-30	2,271	30,058,857
Equity Products	Stock Options	NBMO	HKD	2024-12-31	4,174	232,142,957	2024-09-30	2,075	11,339,279
Equity Products	Stock Options	NCLO	HKD	2024-12-31	1,525	103,030,964	2024-09-30	1,148	19,483,984
Equity Products	Stock Options	NTEO	HKD	2024-12-31	4,892	445,988,923	2024-09-30	7,162	496,798,333
Equity Products	Stock Options	NWDO	HKD	2024-12-31	4,370	145,761,903	2024-09-30	5,499	41,072,286
Equity Products	Stock Options	PAIO	HKD	2024-12-31	67,923	1,338,155,188	2024-09-30	75,612	1,445,565,556
Equity Products	Stock Options	PECO	HKD	2024-12-31	21,573	389,187,796	2024-09-30	24,571	343,636,851
Equity Products	Stock Options	PICO	HKD	2024-12-31	1,187	60,732,064	2024-09-30	1,088	21,692,254
Equity Products	Stock Options	PINO	HKD	2024-12-31	916	39,337,339	2024-09-30	304	4,570,698
Equity Products	Stock Options	SANO	HKD	2024-12-31	10,536	209,867,265	2024-09-30	9,481	64,247,524
Equity Products	Stock Options	SBOO	HKD	2024-12-31	689	82,718,811	2024-09-30	785	12,425,444
Equity Products	Stock Options	SHKO	HKD	2024-12-31	3,195	265,613,262	2024-09-30	3,167	233,818,032
Equity Products	Stock Options	SHZO	HKD	2024-12-31	1,027	93,103,279	2024-09-30	1,113	37,146,238
Equity Products	Stock Options	SNOO	HKD	2024-12-31	4,626	402,031,398	2024-09-30	6,186	300,198,381
Equity Products	Stock Options	SNPO	HKD	2024-12-31	457	34,185,281	2024-09-30	489	7,224,597
Equity Products	Stock Options	SUNO	HKD	2024-12-31	4,991	245,191,289	2024-09-30	1,041	2,733,241
Equity Products	Stock Options	SWAO	HKD	2024-12-31	671	60,213,254	2024-09-30	552	18,364,889
Equity Products	Stock Options	TCHO	HKD	2024-12-31	271,092	5,327,139,047	2024-09-30	193,680	7,454,900,683
Equity Products	Stock Options	TICO	HKD	2024-12-31	1,376	113,080,620	2024-09-30	2,378	122,086,905
Equity Products	Stock Options	TRFO	HKD	2024-12-31	3,983	122,999,523	2024-09-30	3,049	28,884,421
Equity Products	Stock Options	VNKO	HKD	2024-12-31	11,078	237,949,230	2024-09-30	6,704	32,154,770
Equity Products	Stock Options	WHGO	HKD	2024-12-31	274	12,882,737	2024-09-30	261	3,524,262
Equity Products	Stock Options	WHLO	HKD	2024-12-31	142	10,973,973	2024-09-30	458	10,279,048
Equity Products	Stock Options	WWCO	HKD	2024-12-31	299	7,670,231	2024-09-30	323	1,470,257
Equity Products	Stock Options	XABO	HKD	2024-12-31	2,401	116,716,817	2024-09-30	3,203	113,253,206
Equity Products	Stock Options	XBCO	HKD	2024-12-31	42,147	322,875,311	2024-09-30	43,105	151,300,670
Equity Products	Stock Options	XCCO	HKD	2024-12-31	62,832	509,578,100	2024-09-30	81,071	449,472,410
Equity Products	Stock Options	XICO	HKD	2024-12-31	44,795	366,589,651	2024-09-30	60,694	270,784,000
Equity Products	Stock Options	XPBO	HKD	2024-12-31	2,350	73,089,679	2024-09-30	956	20,115,722
Equity Products	Stock Options	XTWO	HKD	2024-12-31	3,067	91,436,560	2024-09-30	1,603	16,032,476
Equity Products	Stock Options	YZCO	HKD	2024-12-31	2,579	187,632,631	2024-09-30	2,162	44,641,508
Equity Products	Stock Options	ZJMO	HKD	2024-12-31	2,140	188,206,782	2024-09-30	4,748	152,972,937
Equity Products	Stock Options	ALHO	HKD	2024-12-31	3,733	152,445,163	2024-09-30	2,846	19,414,616
Equity Products	Stock Options	KDSO	HKD	2024-12-31	1,043	92,519,282	2024-09-30	543	7,608,956
Equity Products	Stock Options	PHTO	HKD	2024-12-31	13,112	158,743,373	2024-09-30	4,142	22,934,913
Equity Products	Stock Options	SMCO	HKD	2024-12-31	10,799	656,083,389	2024-09-30	4,195	189,221,151
Equity Products	Stock Options	JDHO	HKD	2024-12-31	2,082	159,008,710	2024-09-30	2,609	31,597,849
Equity Products	Stock Options	WXBO	HKD	2024-12-31	21,965	397,187,720	2024-09-30	21,205	136,615,897
Equity Products	Stock Options	KSTO	HKD	2024-12-31	31,660	769,644,132	2024-09-30	28,383	673,032,865
Equity Products	Stock Options	BIUO	HKD	2024-12-31	40,916	616,967,349	2024-09-30	47,475	646,355,940
Equity Products	Stock Options	BLIO	HKD	2024-12-31	17,928	570,240,727	2024-09-30	15,138	119,550,493
Equity Products	Stock Options	BYEO	HKD	2024-12-31	1,555	161,195,102	2024-09-30	1,029	32,830,079
Equity Products	Stock Options	HDOO	HKD	2024-12-31	2,547	123,100,238	2024-09-30	2,556	36,278,825
Equity Products	Stock Options	LAUO	HKD	2024-12-31	17,095	555,062,606	2024-09-30	16,035	270,216,038
Equity Products	Stock Options	NFUO	HKD	2024-12-31	1,906	179,784,210	2024-09-30	3,917	122,874,032

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	TRPO	HKD	2024-12-31	4,309	327,533,546	2024-09-30	6,240	354,566,405
Equity Products	Stock Options	PENO	HKD	2024-12-31	11,677	391,952,299	2024-09-30	10,740	72,311,298
Equity Products	Stock Options	ZAOO	HKD	2024-12-31	703	36,522,089	2024-09-30	490	6,232,976
Equity Products	Stock Options	WEBO	HKD	2024-12-31	114	7,270,461	2024-09-30	157	973,002
Equity Products	Stock Options	COSO	HKD	2024-12-31	1,408	96,577,171	2024-09-30	1,353	38,831,349
Equity Products	Stock Options	GHLO	HKD	2024-12-31	687	90,371,952	2024-09-30	546	8,643,378
Equity Products	Stock Options	GLIO	HKD	2024-12-31	2,945	136,258,891	2024-09-30	2,240	8,228,114
Equity Products	Stock Options	LNIO	HKD	2024-12-31	8,970	191,093,632	2024-09-30	9,274	71,970,742
Equity Products	Stock Options	MOLO	HKD	2024-12-31	61	19,659,027	2024-09-30	116	6,878,571
Equity Products	Stock Options	SHLO	HKD	2024-12-31	3,371	190,504,127	2024-09-30	1,561	11,018,705
Equity Products	Stock Options	INBO	HKD	2024-12-31	634	117,547,777	2024-09-30	270	11,470,905
Equity Products	Stock Options	SETO	HKD	2024-12-31	1,196	214,948,490	2024-09-30	724	20,081,905
Equity Products	Stock Options	ZSHO	HKD	2024-12-31	1,015	80,584,589	2024-09-30	973	9,959,556
Equity Products	Stock Options	SWBO	HKD	2024-12-31	NA	NA	2024-09-30	0	0
Equity Products	Stock Options	NWAO	HKD	2024-12-31	NA	NA	2024-09-30	32	364,008
Equity Products	Stock Options	CRBO	HKD	2024-12-31	97	17,134,324	2024-09-30	197	8,365,873
Equity Products	Stock Options	HKCO	HKD	2024-12-31	892	22,692,964	2024-09-30	2,151	57,825,461
Equity Products	Stock Options	WECO	HKD	2024-12-31	NA	NA	2024-09-30	1	5,857
Equity Products	Stock Options	YZBO	HKD	2024-12-31	42	21,232,439	2024-09-30	161	0
Equity Products	Stock Options	MGAO	HKD	2024-12-31	0	360,383	2024-09-30	19	80,477
Equity Products	Stock Options	PHAO	HKD	2024-12-31	2,570	20,265,422	2024-09-30	NA	NA
Equity Products	Stock Options	ALBWO	HKD	2024-12-31	16,318	602,731,849	2024-09-30	NA	NA
Equity Products	Stock Options	BIUWO	HKD	2024-12-31	6,128	210,779,119	2024-09-30	NA	NA
Equity Products	Stock Options	BYDWO	HKD	2024-12-31	1,819	257,199,903	2024-09-30	NA	NA
Equity Products	Stock Options	HEXWO	HKD	2024-12-31	9,496	259,662,263	2024-09-30	NA	NA
Equity Products	Stock Options	HKBWO	HKD	2024-12-31	2,017	58,589,634	2024-09-30	NA	NA
Equity Products	Stock Options	JDCWO	HKD	2024-12-31	2,285	164,249,345	2024-09-30	NA	NA
Equity Products	Stock Options	KSTWO	HKD	2024-12-31	4,544	131,355,108	2024-09-30	NA	NA
Equity Products	Stock Options	METWO	HKD	2024-12-31	14,399	1,011,294,525	2024-09-30	NA	NA
Equity Products	Stock Options	PAIWO	HKD	2024-12-31	6,771	168,950,649	2024-09-30	NA	NA
Equity Products	Stock Options	TCHWO	HKD	2024-12-31	55,253	1,740,144,051	2024-09-30	NA	NA