

Form Filling Guide

Notice of Valuation of Residual Value (SPRV001)

GENERAL

1. Issuers would need to download Adobe Acrobat Reader on a PC for viewing and completing the announcement form.
2. Both English and Chinese versions of the announcement form must be completed. Traditional Chinese characters should be used for the Chinese version. In respect of non-text fields, input in one language will auto-fill the other language. There is no auto-filling for the other language in respect of text fields.
3. The completed form should be submitted using the e-Submission System (ESS) (<https://www1.eSubmission.hkex.com.hk>). After login, please select “Submission for Publication” from Main Menu and follow the instructions.
4. The following two headlines should be selected in ESS submission:
 - “Expiry Announcement - CBBC”; **and**
 - “Residual Value (Announcement Form) – CBBC”.

FORM FILLING

Please follow the remarks referred to in the numbering below when completing the form:

SPRV001

Disclaimer

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Notice of Valuation of Residual Value

A. General information

Issuer		1
Guarantor (where applicable)		
Underlying type	Local index	2
Date of mandatory call event		3
Date of residual value payment	No later than	4
Status	New announcement	5

B. CBBC information

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
8		9			7				7	10

Total number of CBBC: 1 6

C. Calculation formula

The residual value per board lot is determined by the Issuer by reference to the following formula:

In the case of a series of index Bull CBBCs:

$$\frac{(\text{Minimum Index Level} - \text{Strike Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

In the case of a series of index Bear CBBCs:

$$\frac{(\text{Strike Level} - \text{Maximum Index Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

D. Additional information

Nil	11
Date:	12

Remarks:

1. Enter name of the issuer and guarantor (where applicable).
2. Select the underlying type from the dropdown list. Specific sections of CBBC information and Calculation formula will be displayed accordingly. The default underlying type is "Local index".
3. Click to select the date of mandatory call event from the calendar. Alternatively, you can enter the day followed by the month and year. The month must be written in full (e.g. 16 October 2023). Date of mandatory call event must be on or before the current day. For CBBC linked to overseas underlying, the date of mandatory call event should be represented in either HK or overseas time, and such information should be stated in "Additional information" section.

4. Click to select the date of residual value payment from the calendar. Alternatively, you can enter the day followed by the month and year. The month must be written in full (e.g. 16 October 2023). Date of residual value payment must be after the date of mandatory call event.
5. Select the status of the announcement from the dropdown list. The default status is "New announcement". Select "Update to previous announcement" for publication of a revised announcement.
6. Create the number of rows by entering the number of CBBCs with mandatory call event. The default value is 1 and the maximum value is 200.
7. Select the currency from the dropdown list where it is available. The default currency is HKD.
8. Enter one CBBC code in each row.
9. MCE time is in 24-hour format. Please enter HH:MM:SS for CBBC linked to local underlying and HH:MM for CBBC linked to overseas underlying.
10. Residual value per CBBC and residual value per board lot must be larger than or equal to zero.
11. Enter additional information where appropriate. For CBBC linked to overseas underlying, specify the exchange rate and state whether the MCE date and time are presented in HK or overseas time. Where changes are made to this field in one language, you should manually update the corresponding content in the other language.
12. Click to select the date of announcement from the calendar. Alternatively, you can enter the day followed by the month and year. The month must be written in full (e.g. 16 October 2023).

- End -