Shenzhen-Hong Kong Stock Connect Quarterly Return on Trading Composition (Form TCS)

— Instructions for the Use of MS Excel Template —

- 1. Before opening the MS Excel template, make sure that the *macro security setting of your MS Excel application* is at the recommended level so that the macro in the template can be activated.
 - a) For *MS Excel 2010*, the recommended macro security setting [Options → Trust Center → Trust Center Settings → Macro Settings] is to "Disable all macros *with* notification" (see Figure 1).

	Trust Center	
	Trusted Publishers	Macro Settings
	Trusted Locations	Disable all macros without notification
	Trusted Documents	 Disable all macros without notification Disable all macros with notification
	Add-ins	Disable all macros except digitally signed macros
	ActiveX Settings	Enable all macros (not recommended; potentially dangerous code can run)
	Macro Settings	Developer Macro Settings
	Protected View	Trust access to the <u>V</u> BA project object model
1		

(Figure 1)

With the above setting, a yellow bar will appear on the top of the worksheet (see Figure 2) when the template is opened. Please click the "Enable Content" button to enable macros.

U Security Warning	Some active content has been disabled. Click for more details.	Enable Content	
	(Figure 2)		

b) For *MS Excel older than 2010*, the recommended macro security level [Tools \rightarrow Macro \rightarrow Security \rightarrow Security Level (see Figure 3)] is "Medium". If the setting is at Medium, you will be prompted to enable or disable macros and you should click "Enable Macro" upon opening of the template.

Security Level Jrusted Sources			
G High. Only signed macros from trusted sources will be allowed to run. Unsigned macros are automatically disabled.			
Medum. You can choose whether or not to run potentially unsafe macros.			
Low (not recommended). You are not protected from potentially unsafe mecros. Use this setting only if you have virus scanning software installed, or you have checked the safety of all documents you open.			
No virus scanner installed.			
OK Cancel			

(Figure 3)

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- 2. After the template is opened, fill in the details of the Form for the appropriate reporting quarter. More detailed instructions can be found in the template as well as the <u>Explanatory Notes</u>.
- 3. Data controls embedded in the template will check the completeness and consistency of the answers as far as possible.
- 4. After inputting all of the required information into the template, press the "Extract to CSV" button on the top right hand corner to export the information to a *Comma-separated Values (CSV)* file. The CSV file should be named according to the following naming convention:

SZTCS_XXXXX_YYYQn.csv

where *XXXXX* is the 4-digit EP Firm ID with a leading zero, *YYYY* is the year of the reporting quarter and n is the single digit representing the reporting quarter (1, 2, 3 or 4).

- 5. You may save your completed or semi-completed form. When doing so, you may encounter the following warnings:
 - a) Excel may issue a *compatibility warning* about loss of functionality in the "Return" worksheet. Please *ignore* this warning and press the "Continue" button to save the file (see Figure 4).

Microsoft Excel - Compatibility Checker	? 🔀			
The following features in this workbook are not supported by earlier versions of Excel. These features may be lost or degraded when you sav this workbook in the currently selected file format. Click Continue to save the workbook anyway. To keep all of your features, click Cancel and then save the file in one of the new file formats.				
Summary	Occurrences			
Significant loss of functionality	8			
One or more cells in this workbook contain data 23 validation rules which refer to values on other worksheets. These data validation rules will not be saved. Location: 'DataControls'				
Check compatibility when saving this workbook. Copy to New Sheet Copy to New Sheet				
(Figure 4)				

b) Excel may suggest that the file can be saved in a *newer format*. Please choose "*No*" to keep the original format (see Figure 5).

Microsoft	Excel			
1	This document is both encrypted and password protected. The Office Open XML Formats available in Office 2007 and later provide stronger encryption. Do you want to increase the security of this document by converting to an Office Open XML Format?			
	Yes			
(Figure 5)				