### SECTION 2: QUESTIONS FOR RESPONSE

Please indicate your views by providing comments as appropriate. Where there is insufficient space, please use additional sheets of paper as necessary.

#### HKEx's Proposal 1: Revise HKEx Stress Testing Assumptions

Questions	
Do you support the proposed revision of the Price Moveme in stress testing?	ent assumptions
☑ Yes	
□ No	
Please provide reasons for your response and including suggestions or comments you may have on this question	
	Last Last and Annual An
2. Do you support the proposed revision of the Counter assumption in stress testing?	erparty Default
☑ Yes	
□ No	
Please provide reasons for your response and incl suggestions or comments you may have on this question	
	The state of the s

# HKEx's Proposal 2: Introduce Margining and Dynamic Guarantee Fund in HKSCC

Questions	
3. Do you agree with the proposed margining arrang	gements at HKSCC?
✓ Yes	
□ No	
Please provide reasons for your respons	e and include any other
suggestions or comments you may have on t	ms question.
1,54/19	the analysis of the second sec
4. Do you agree with the proposed Dynamic GF mo	del at HKSCC?
Yes	
□ No	
Please provide reasons for your respons	e and include any other
suggestions or comments you may have on t	his question:
	- Company of the Comp
- CANADA PARTIES - AND	
	4
	<u>, , , , , , , , , , , , , , , , , , , </u>

# HKEx's Proposal 3: Revise HKCC Reserve Fund Calculation

Que	estior	S	
5.	Do	you support the proposed revisions to the	ne HKCC Collateral assumption?
	$\square$	Yes	
1.		No	
	;	Please provide reasons for your re	
	: :	suggestions or comments you may have	ve on this question:
,		Name of the second seco	
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1			
	: ( )		
6.	Do	you support the use of HKCC Conting	ent Advance in relieving burden
ψ.		Ps?	
	Ø	Yes	
/ i ! i		No	
, ;		Please provide reasons for your re	esponse and include any other
		suggestions or comments you may ha	ve on this question:
		Address Addres	
1 7 4 4			
		Water the state of	
7.	<b>VX/1</b> -	at is your view on allowing RF cont	ribution to be counted as liquid
	cap	ital? Will this help your company in	terms of reducing liquid capital
		ding burden?	
	<u>To</u>	reduce our liquid capital funding burde	n, we hope that the RF contribution should be
	and	owed to count as liquid capital.	

## HKEx's Proposal 4: Revise SEOCH Reserve Fund Calculation

		you support the proposed revisions to the	SEOCH	Collate	eral	
as	sur	nption?			1.	
		Yes				
	] ,	No	. :			
		Please provide reasons for your response and		any ot	her	
:		suggestions or comments you may have on this qu	estion			
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