

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
<div>1. Do you support the proposed revision of the Price Movement assumptions in stress testing?</div> <div><input checked="" type="checkbox"/> Yes</div> <div><input type="checkbox"/> No</div> <div>Please provide reasons for your response and include any other suggestions or comments you may have on this question:</div> <div><div></div><div></div><div></div><div></div><div></div><div></div></div>
<div>2. Do you support the proposed revision of the Counterparty Default assumption in stress testing?</div> <div><input checked="" type="checkbox"/> Yes</div> <div><input type="checkbox"/> No</div> <div>Please provide reasons for your response and include any other suggestions or comments you may have on this question:</div> <div><div></div><div></div><div></div><div></div><div></div><div></div></div>

Questions

3. Do you agree with the proposed margining arrangements at HKSCC?

☒ Yes

☐ No

Please provide reasons for your response and include any other suggestions or comments you may have on this question:

4. Do you agree with the proposed Dynamic GF model at HKSCC?

☒ Yes

☐ No

Please provide reasons for your response and include any other suggestions or comments you may have on this question:

HKEx's Proposal 3: Revise HKCC Reserve Fund Calculation

Questions

5. Do you support the proposed revisions to the HKCC Collateral assumption?

☒ Yes

☐ No

Please provide reasons for your response and include any other suggestions or comments you may have on this question:

6. Do you support the use of HKCC Contingent Advance in relieving burden of CPs?

☒ Yes

☐ No

Please provide reasons for your response and include any other suggestions or comments you may have on this question:

7. What is your view on allowing RF contribution to be counted as liquid capital? Will this help your company in terms of reducing liquid capital funding burden?

I believe RF contribution should be counted as liquid capital.

HKEx's Proposal 4: Revise SEOCH Reserve Fund Calculation

Questions

8. Do you support the proposed revisions to the SEOCH Collateral assumption?

☐ Yes

☐ No

Please provide reasons for your response and include any other suggestions or comments you may have on this question:

N/A to my business.