

ANNUAL ATTESTATION AND INSPECTION PROGRAMME 2022 SELF-ATTESTATION OF COMPLIANCE QUESTIONNAIRE - PART 2

香港交易及結算有限公司是《證券及期貨條例》所述的認可控制人，亦為香港聯合交易所有限公司、香港期貨交易所有限公司、香港中央結算有限公司、香港聯合交易所期權結算有限公司、香港期貨結算有限公司及香港場外結算有限公司的控制人。

Hong Kong Exchanges and Clearing Limited is a recognized exchange controller under the Securities and Futures Ordinance which is the controller of The Stock Exchange of Hong Kong Limited, Hong Kong Futures Exchange Limited, Hong Kong Securities Clearing Company Limited, The SEHK Options Clearing House Limited, HKFE Clearing Corporation Limited and OTC Clearing Hong Kong Limited.

INSTRUCTIONS

(A) GENERAL INSTRUCTIONS

1. Before completing the Questionnaire, please carefully read and follow the instructions for completion of the Questionnaire.
2. Please open and complete the Questionnaire using **Adobe Acrobat**.
3. Please ensure that you answer all the questions using the dropdown menus and free text fields within the Questionnaire.
4. You may submit supplementary file(s), if you need more space to answer any question(s) or if you wish to provide additional information. You should clearly specify the question(s) to which the supplementary file(s) relate.
5. The Questionnaire is designed with the following logic:
 - (a) Once a firm name has been selected for question (J1), the corresponding "ID Number" and/or "Customer Code" will be auto-populated. If you subsequently select another firm name, the form will be reset (i.e. all answers previously filled in will be cleared).
 - (b) The dropdown menus and free text fields of all mandatory questions are highlighted with red borders.
 - (c) If an entire section (i.e. a priority area) is not applicable to your firm, the section will be greyed out.
 - (d) For certain questions, the Questionnaire will determine whether they are applicable to your firm depending on the answer you have filled in. If a specific question is not applicable to your firm, the Questionnaire will not allow you to answer that question. If a specific question is no longer applicable to your firm (perhaps as result of changing your answer to an earlier question), any previous answer filled in for that question will also be cleared.
6. When you save the Questionnaire, a reminder message will be prompted if there is any mandatory question which remains outstanding.

(B) PREPARING FOR SUBMISSION

1. You need to submit the Questionnaire together with any supplementary information (including "Supplementary Table associated with Shareholding Structure Chart provided to HKEX", if applicable) as one file in the ".zip" format (suggested tool **WinZip**).
2. Please ensure that there is no other zip file or multi-level folders within the zip file prepared for submission.
3. The zip file should be named according to the following naming convention:
 - (a) **Group 1 (SEHK, HKSCC and SEOCH participants)** - MSM01_XXXXX_YYYYMMDD.zip; or
 - (b) **Group 2 (HKFE and HKCC participants)** - MSM04_XXXXX_YYYYMMDD.zip;where (i) XXXXX is the second to sixth characters of your ECP User ID, and (ii) YYYY, MM and DD are year, month and date of the submission/re-submission respectively.
4. In case of re-submission, please follow the file name format as described in (B) 3 above. ECP will auto-assign version number to any re-submission on the same day.

(C) SUBMISSION VIA THE ELECTRONIC COMMUNICATION PLATFORM ("ECP")

Link to ECP: <https://www.ecp.hkex.com.hk/>
ECP User Guide: https://www.ecp.hkex.com.hk/ECP_frontend_userguide.pdf

1. To submit the zip file, you should use the ECP User ID belonging to the following user group:
 - (a) **SEHK participants and dual participantships** - Trading Operations (i.e. TO);
 - (b) **HKSCC and SEOCH participants** - Self-Attestation of Compliance Questionnaire (i.e. SA); or
 - (c) **HKFE and HKCC participants** - Operations in Derivatives Market (HKFE products) (i.e. DO).
2. Once logged in, clicking the hyperlink of submission folder "Self-Attestation of Compliance Questionnaire" will direct you to the submission page.
3. Attach the zip file, and then click the "Submit" button. The ECP will perform certain validations before the file is accepted. These validations include (but are not limited to) the following:
 - (a) The submission is not overdue;
 - (b) The file name follows the correct format; and
 - (c) The size of the zip file does not exceed 4MB.
4. A confirmation will be shown if the file has been accepted.

(D) ENQUIRIES

For enquiries on the ECP, please contact Trading Operations: ecpadmin@hkex.com.hk
For enquiries on the Questionnaire, please contact Market Surveillance & Monitoring: surveillance@hkex.com.hk

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SELF-ATTESTATION OF COMPLIANCE QUESTIONNAIRE - PART 2

OVERVIEW

Unless otherwise defined herein, all capitalized terms in this Questionnaire have the same meaning as defined in the following rules (as applicable):

- Rules of the Exchange ("SEHK Rules"), Option Trading Rules ("OTR") and Operational Trading Procedures for Options Trading Exchange Participants of the Stock Exchange ("OTP") of The Stock Exchange of Hong Kong Limited ("SEHK")
- Rules, Regulations and Procedures ("HKFE Rules") of Hong Kong Futures Exchange Limited ("HKFE")
- General Rules of CCASS ("CCASS Rules") and CCASS Operational Procedures ("CCASS Operational Procedures") of Hong Kong Securities Clearing Company Limited ("HKSCC")
- Rules ("HKCC Rules") and Procedures ("HKCC Procedures") of HKFE Clearing Corporation Limited ("HKCC")
- Options Clearing Rules ("SEOCH Rules") and Operational Clearing Procedures for Options Trading Exchange Participants of SEOCH ("SEOCH Procedures") of The SEHK Options Clearing House Limited ("SEOCH")

GENERAL INFORMATION

- (J1) **FIRM NAME**
- (J1a) SEHK Participant ID Number
- (J1b) SEHK Option Participant ID Number
- (J1c) HKFE Participant ID Number
- (J1d) HKSCC Participant ID Number
- (J1e) SEOCH Participant DCASS Customer Code
- (J1f) HKCC Participant DCASS Customer Code
- (J1g) HKATS Code
- (J2) **CONTACT PERSON** (*For this Questionnaire*)
- (J2a) Name
- (J2b) Position
- (J2c) Telephone Number (Direct Line or Mobile Number)
- (J2d) Email Address

(J3) **DECLARATION**

I certify that the information provided in this Questionnaire (including all the information stated in the supporting documents, if any) is complete, true and accurate and that we have not made any statements or omissions which would render such information untrue or misleading.

- (J3a) Name of Responsible Officer:
- (J3b) Position:
- (J3c) Date (dd/mm/yyyy):

Personal Information Collection Statement

Hong Kong Exchanges and Clearing Limited, and from time to time, its subsidiaries (together the "Group") (and each being "HKEX", "we", "us" or "member of the Group" for the purposes of this Privacy Policy Statement as appropriate) recognise their responsibilities in relation to the collection, holding, processing, use and/or transfer of personal data under the Personal Data (Privacy) Ordinance (Cap. 486) ("PDPO"). Personal data will be collected only for lawful and relevant purposes and all practicable steps will be taken to ensure that personal data held by us is accurate. We will use your personal data which we may from time to time collect in accordance with our Privacy Policy Statement. A copy of the Privacy Policy Statement is available on HKEX's website at http://www.hkex.com.hk/eng/global/privacy_policy.htm.

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SECTION 5 - RISK MANAGEMENT (IV) – VaR Platform

(This section is applicable to Direct Clearing Participants and General Clearing Participants of HKSCC only.)

Clearing House

Clearing Participant Name

Review Period

(K1) **Was your firm a participant of the following clearing houses during the review period?**

(K1a) • HKSCC (Direct Clearing Participant / General Clearing Participant)

If "Yes" is selected for question (K1a), please complete the rest of Section 5.

(K2) **Funding arrangement and transfer to meet End-of-day Marks and Margin payment obligations after the launch of VaR Platform - *Applicable to HKSCC Clearing Participants***

(K2a) Does your firm prepare sufficient funding for meeting End-of-day Marks and Margin payment obligation at night (instead of in the next morning of next day) when relevant estimation/Margin Requirement Report are released?

(K2b) If "Yes" is selected for question (K2a), does your firm arrange funding based on the figures from the CCMPY02 Margin Requirement Report released at around 8:15pm instead of other margin estimates?

(K2c) If "No" is selected for question (K2b) (i.e. funding are arranged based on estimates), does your firm reserve buffer liquidity to ensure that expected difference of margin estimates vs CCMPY02 Margin Requirement Report are well covered, in particular under a volatile market scenario?

(K2d) If "No" is selected for question (K2b) (i.e. funding are arranged based on estimates), please provide supplementary information on what estimates your firm is based on to prepare your funding (relying on HKEX report or your firm's own estimates or the simulator or other means)*.

(K2e) Does your firm review the Margin Requirement Report and prepare sufficient funding for meeting obligation next morning?

(K2f) If "Yes" is selected for question (K2e), please provide the time your firm reviews the CCMPY02 Margin Requirement Report in the morning, and the supplementary information on which staff/team is responsible for reviewing the report and which staff/team is responsible for performing the money transfer*.

(K2g) If "Yes" is selected for question (K2e), in case there is a need to conduct funding transfer to the bank account designated for settlement of obligations, would the transfer be conducted via e-banking?

(K2h) If "Yes" is selected for question (K2e), in case there is a need to conduct funding transfer to the bank account designated for settlement of obligations, would the transfer involve interbank transfer?

(K2i) If "No" is selected for question (K2g) (i.e. funding transfer not conducted via e-banking), please describe the means your firm will conduct the transfer.

(K2j) If "Yes" is selected for question (K2e), please describe how your firm can ensure the additional money transfer can be completed timely to meet the 9:30am payment deadline*.

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(K2k) If "No" is selected for questions (K2a) and (K2e), please provide supplementary information to explain why your firm has no process to review Margin Requirement Report and conduct funding arrangement*.

(K3) **Funding arrangement and transfer to meet Intra-day marks obligation after the launch of VaR Platform - *Applicable to HKSCC Clearing Participants***

(K3a) What time does your firm review the Intra-day marks obligation set out in the Posting / Collateralisation Result Report (CCMPY01)?

(K3b) Does your firm set up standing instructions to settle intra-day risk payment by CHATS Payment Instruction (CPI)?

(K3c) If "Yes" is selected for question (K3b), in case there is a need to conduct funding transfer to the bank account designated for settlement of obligations, would the transfer be conducted via e-banking*?

(K3d) If "No" is selected for question (K3b), in case your firm has an intra-day obligation to settle, would the transfer be conducted via e-banking?

(K3e) If "No" is selected for questions (K3c) or (K3d) (i.e. funding transfer not conducted via e-banking), please describe the means your firm will conduct the transfer*.

(K3f) If "No" is selected for question (K3b), please explain why your firm does not set up standing instructions to authorize HKSCC to collect intra-day Marks payment by CPI*.

(K4) **Preparation in relation to the launch of VaR Platform - *Applicable to HKSCC Clearing Participants***

(K4a) Has your firm assigned staff to review the materials issued by HKEX in relation to the launch of VaR platform [Note 1] and conducted assessment and update on your firm's operations and liquidity arrangement process?

(K4b) Is your firm aware of the new settlement reports, modification of reports, and reports which will become obsolete after the launch of VaR Platform and has updated your internal settlement procedure and tools (e.g. settlement checklist) accordingly?

(K4c) If "No" is selected for questions (K4a) or (K4b), please provide supplementary information to explain*.

- END -

* If there is insufficient space to answer, please specify the supplementary file that should be referred to and see Part B in "Instructions" for details on how to submit supplementary files.

[Note 1]: Available at VaR Platform webpage (https://www.hkex.com.hk/services/platform-services/var-platform?sc_lang=en)