

Certificate of Compliance
MA(BS)1F(a)

Summary of Changes

1. Added a new class of charges exempted by the MA under BO section 119A(3)

(Return – Part V item 4(a); Completion Instructions – Section B paragraph 12.4, item 4(a))

Existing item 4 under Part V is renumbered as item 4(a) under which a new class of exempted charges in relation to initial margin charges is included for reporting under the drop down list. Various minor changes have been made to the Completion Instructions corresponding to this item to enhance clarity.

2. New requirement to report top 5 initial margin charges

(Return – Part V item 4(b); Completion Instructions – Section B paragraph 12.4, item 4(b))

Item 4(b) is added under Part V for reporting the top 5 counterparties among the exempted charges in respect of initial margin charges included in the maximum aggregate value of exempted charges reported under item 4(a).

Hong Kong Monetary Authority

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