

## **Addendum in relation to Position Limit and Reporting Level** **持倉上限及申報水平相關之附錄**

The terms and conditions in this Addendum are in addition to and form part of the “Terms and Conditions for Futures and Options Trading” governing the account relationship between the Client and Get Nice Futures Limited (“GNF”) and in the event of any discrepancy in relation to subject matter of this Addendum, the terms and conditions in this Addendum shall prevail. Unless otherwise defined, capitalized terms used in this Addendum shall have same meaning as defined in the “Terms and Conditions for Futures and Options Trading” governing the account relationship between the Client and GNF.

本附錄內的條款及細則附加於約束客戶及結好期貨有限公司(「結好」)之間的賬戶關係的「期貨及期權買賣條款及細則」，而且如兩者有歧異，以本附錄內的條款為準。除非另行定義，本附錄中使用的詞彙即視為與約束客戶及結好之間賬戶關係的「期貨及期權買賣條款及細則」中定義的相同涵義。

### **CLIENT-BASED DELTA POSITION LIMITS IMPOSED BY THE HONG KONG FUTURES EXCHANGE RULE (“HKFE”) 632A**

#### **香港期交所規則第 632A 條實施後之客戶持倉限額**

HKFE Rule 632A imposes a limit on the positions in HSI Futures, HSI Options, Mini-HSI Futures and Mini-HSI Options combined held by a person or group of persons. This Rule is intended to avoid potentially destabilizing market conditions arising from an over concentration of positions accumulated by a single person or group of persons. Details of the said rule are set out as follow. If the Client is in any doubt about this document or the risks involved in non-compliance with Rule 632A, the Client should consult his/her dealer or independent professional.

香港期交所規則第 632A 條對一名或一組人士之恒指期貨、期指期權、小型恒指期貨以及小型恒指期權之持倉情況實施上限。本規則旨在避免因個別人士或一組人士過份持倉而導致市場可能出現波動的情況。上述規則詳情如下。若閣下對本文件或對觸犯第 632A 條所涉及之風險有任何疑問，應諮詢閣下的交易商或獨立專業顧問。

1. No person shall own or control positions in HSI Futures, HSI Options Mini-HSI Futures and Mini-HSI Options Markets combined that exceed a position delta of 10,000 long or short in all contract months combined, or own or control positions in the Mini-HSI Futures Market or Mini-HSI Options that exceed a position delta of 2,000 long or short in all contract months combined. For this purpose, the position delta of one Mini-HSI Futures Contract will have a value of 0.2 and the position delta of one Mini-Hang Seng Index Option Contract will be one fifth of the position delta of the corresponding series in the Hang Seng Index Option Contract (“Position Limit”).

無論長倉或短倉，任何人士在恒指期貨、恒指期權、小型恒指期貨及小型恒指期權所有合約月份內，不得擁有或控制合共超過 10,000 張合約。而且，任何人士亦不得在所有合約月份內擁有或控制超過小型恒指期貨及小型恒指期權 2,000 張合約（不論是長倉或短倉）。計算持倉限額時，每張小型恒指期貨之值為 0.2，而每張小型恒指期權則為與恒指期權內相對應系列的持倉限額之五份一（「持倉上限」）。

2. In determining the position delta for a person, the positions of all accounts under the direct or indirect common control or management of a person, and the positions of all accounts of persons acting pursuant to an express or implied agreement or understanding, shall be subject to aggregation.

在計算每位人士之持倉限額時，該位人士名下所有直接或間接共同控制或管理之戶口之持倉情況，連同根據明文或隱含協議或共識行事之人士之所有戶口持倉情況均會一併整合計算。

3. Where different accounts or groups of accounts are managed by the same person or follow the investment strategies of the same person, the positions in such accounts shall be considered to be under the direct or indirect common control or management of the person and shall be aggregated for the purpose of Exchange Rule 632A. These include, but not limited to, mutual funds, discretionary accounts or trusts advised or managed by the same investment adviser, strategist or fund manager.  
凡多個不同戶口或多組戶口均由同一位人士管理，或依從同一位人士之投資策略行事，則該等戶口之持倉情況將會視為受該位人士直接或間接共同控制或管理；並須按交易規則第 632A 條整合計算。此等戶口包括（但不限於）同一位投資顧問、策略人或基金經理提供意見或管理之互惠基金、全權委託戶口或信託基金。
4. If a Client holds positions of an account or aggregated accounts which exceed the Position Limit, HKFE will request our Company to liquidate the Client's positions necessary to bring the account or aggregated accounts into compliance with the Position Limit.  
倘若某位客戶之某個戶口或多個戶口合共之持倉情況超出持倉上限，則香港期交所將會要求本公司替該位客戶平倉，以便令該戶口或該等戶口之持倉情況符合持倉上限。
5. In addition, our Company will not execute Client's order when the Company has knowledge that such Client's aggregated positions approach the Position Limit and that the execution of such order will result in a breach of the Position Limit.  
此外，倘若本公司獲悉某位客戶之持倉總數接近持倉上限，而一旦執行該客戶之買賣指令即會違反持倉上限，則本公司將不會替該位客戶執行任何買賣指令。

#### **SUMMARY OF PRESCRIBED LIMITS AND REPORTING LEVEL APPLICABLE TO CLIENT'S ACCOUNTS OPEN WITH GNF**

##### **適用於結好客戶戶口的持倉限額及申報水平概要**

Certain prescribed limits and reporting level set by the Securities and Futures Commission ("SFC") under the Securities and Futures (Contracts Limits and Reportable Positions) Rules ("the Rules") made pursuant to Section 35 (1) of the Securities and Futures Ordinance (the "Ordinance") will directly affect your Account(s) – these are summarized below. The Client should note that failure to comply with such limits or to report may constitute a criminal offence under the Ordinance and the Rules.

若干由證券及期貨事務監察委員會（證監會）根據《證券及期貨條例》（“該條例”）第 35（1）條制定之《證券及期貨（合約限量及須申報的持倉量）規則》（“該規則”）設定的持倉限額及申報水平將會直接影響你的戶口。現將有關限額撮要如下。客戶應注意，未能遵守該等限額或作出申報可能會構成該條例之下的刑事罪行。

##### **SFC PRESCRIBED LIMITS**

###### **證監會持倉限額**

Under these limits, each of GNF and the Client is prohibited from entering into, holding or controlling more than a specified number of open contracts in any one contract month, unless the excess is expressly authorised by SFC, HKFE or the Stock Exchange of Hong Kong Limited ("Stock Exchange") (as the case may be) under the Rules. A schedule of contracts and the applicable prescribed limits is set out below.

根據這些限額，結好及其客戶被禁止在任一個合約月內進行持有或控制超過某指定數量的未平倉合約，除非有關的持倉超額是根據該規則下為證監會、期交所或香港聯合交易所有限公司（“聯交所”）（視乎情況而定）清楚允許的。有關的合約及持倉限額在下面附表中詳列。

##### **SFC REPORTING LEVEL**

###### **證監會申報水平**

Under these requirements, each of GNF and the Client is prohibited from holding or controlling more than a specified number of open contracts in any on contract month or expiry month unless the position held or controlled is reported to HKFE and/or Stock Exchange pursuant to the Rules.

根據這些要求，結好及其客戶被禁止在任一個合約月內或期滿月持有或控制超過某指定數量的未平倉合約，除非所持有或控制之未平倉合約已根據該規則向期交所及/或聯交所申報。

## DIRECT APPLICATION OF THE RULES TO CLIENTS

該規則直接適用於客戶

The SFC's prescribed limits and reporting level apply to GNF for its own account and separately and directly to the Client. Clients using more than one participant of HKFE continue to be subject to the SFC's prescribed limits and reporting level. The Client is therefore required to report to GNF a position which exceeds the prescribed net long or short contracts reporting level and the specific positions held through each participant of HKFE.

證監會的持倉限額及申報水平適用於結好本身及直接適用於客戶。即使客戶使用超過一名期交所參與者代其買賣，他仍然須受到證監會的持倉限額及申報水準的約束。因此，如果客戶的持倉超過指定的淨長倉或淨短倉申報水平，客戶須向結好申報該持倉及其透過每個期交所參與者的持倉。

## HKFE LARGE OPEN POSITION REPORT PROCEDURES

期交所的大額未平倉持倉量申報程序

HKFE has also set large open position limits in a number of markets operated by HKFE. In particular, the Client should note that GNF shall itself have direct reporting obligations to HKFE where the Client holds or controls, in aggregate, open positions equal to or more than the number of Futures Contracts and/or Option contracts specified by HKFE (Schedule A) from time to time in which event GNF shall be required to file a Large Open Position Report with HKFE. For the purposes of the Rules of HKFE, Large Open Position means the number of open Futures Contracts and/or Option Contracts in a particular futures contract month or option series in a particular market determined by the Board (as defined in the Rules of HKFE) to be a Large Open Position pursuant to Rules 628 of the Rules of HKFE.

If the Client shall at any time open one or more accounts with participants of HKFE other than GNF for the purpose of carrying out transactions relating to Futures Contracts and/or Option Contracts, and his number of open Futures Contracts and/or Option Contracts in aggregate amounts to a Large Open Position, as determined by the board of HKFE, the Client shall report to GNF immediately of such Large Open Position and provide GNF with such information as GNF may require (including the name of the Client and the ultimate beneficiary or in the case of a company or body corporate, the individuals who are the ultimate beneficial owners of the share capital of the company or body corporate, including a beneficiary holding an interest through a nominee or trust) and also provide GNF with any other information as may be required by GNF.

The Client hereby confirms and acknowledges that GNF is obliged to report the information obtained from the Client relating to the Client's Large Open Position to HKFE as required by Rule 628 and 633 of the Rules of HKFE and the Client hereby consents to the release of such information by GNF to HKFE.

期交所亦在其營辦的若干市場設定大額未平倉持倉限額。尤其是客戶應注意持有或控制的未平倉持倉量總額相等於或超過不時由期交所所規定的期貨合約及/或期權合約的數目(附表 A)，則結好本身須直接向期交所申報，及向期交所提交一份大額未平倉持倉量報告。就期交所規則而言，大額未平倉持倉量是指根據期交所規則第 628 條參與者在某指定之一個期貨合約或某指定市場之期權系列被董事局(釋義見期交所規則)裁定為大額未平倉持倉量之未平倉期貨合約及/或期權合約之數目。

倘客戶於任何時間於結好以外的期交所的參與者開立一個或以上的戶口，籍以進行有關期貨合約及/或期權合約的交易，而其未平倉的期貨合約及/或期權合約總額達到期交所所確定的大額未平倉持倉量客戶須立即向結好報告有關該大額未平倉持倉量的資料(包括客戶姓名及最終受益人，或倘屬一間公司或法團，則為該公司或法團股本，包括透過指定代理人或信託實益持有的權益最終實益擁有人的個別人士)，並向結好提供結好所需的任何其他資料。

客戶茲確認及承認，結好有義務把客戶提呈的有關其大額未平倉持倉量的資料按期交所規則第 628 及 633 條的規定向期交所披露，而且客戶茲同意結好可向期交所提供該等資料。

## Schedule A 附表 A

### Large Open Position Reporting Threshold 大額未平倉持倉量申報水平

Products 產品	Reporting Threshold 申報水平
Hang Seng Index Futures 恒生指數期貨	500 open contracts in any one contract month 任何一個合約月 500 張未平倉合約
Hang Seng Index Options 恒生指數期權	500 open contracts in any one contract series 任何一個系列 500 張未平倉合約
Mini-Hang Seng Index Futures 小型恒生指數期貨	2500 open contracts in any one contract month 任何一個合約月 2500 張未平倉合約
Mini-Hang Seng Index Options 小型恒生指數期權	2500 open contracts in any one contract series 任何一個系列 2500 張未平倉合約
H-shares Index Futures H 股指數期貨	500 open contracts in any one contract month 任何一個合約月 500 張未平倉合約
H-shares Index Options H 股指數期權	500 open contracts in any one contract series 任何一個系列 500 張未平倉合約
Mini H-shares Index Futures 小型 H 股指數期貨	2500 open contracts in any one contract month 任何一個合約月 2500 張未平倉合約

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Please note: Upon the introduction of new contracts, HKFE will advise participants of HKFE of the relevant Large Open Positions from time to time. Participants of HKFE are required to report positions in excess of the Large Open Positions in new contracts even though this Schedule A may have been updated.

請注意：在引進新合約時，期交所將向期交所參與者不時通知其有關大額未平倉持倉量的信息。期交所參與者須要就新合約所產生的超出大額未平倉持倉量的部分向交易所申報，即使本附表 A 可能已經更新。