**系统接入尽职调查问卷**

**System Access Due Diligence Questionnaire**

  **一、技术部分 Technical Section**

1、阁下/贵司拟接入的软件系统是自主运维、第三方运维、还是其它方式运维，请说明。

Is the trading system you or your company proposed to use operated and maintained by yourself, by third-party vendors, or in other ways? Please describe it.

2、阁下/贵司拟接入的软件系统是否具有对外开放的API接口？

Does the trading system which you or your company proposed to use have an Application Programming Interface (API) for external access?

3、阁下/贵司是否充分了解软件系统的使用及运作情况，及接受过充分的培训？

Do you or your company fully understand the operation of the trading system and have they received comprehensive training for use of the system?

4、阁下/贵司是否充分了解在使用接入的软件系统过程中所应注意的合规及监管事宜？

Do you or your company fully comply with the regulation or supervision that you or your company should pay attention to when using the trading system?

5、阁下/贵司拟接入的软件系统是否具有子账户或分仓功能？

Does the trading system that you or your company proposed to use have any function of sub-accounting or position splitting?

6、阁下/贵司拟接入的软件系统在设计与开发过程中是否已考虑到可预见的极端市场情况及不同交易所、不同交易时段的特点？

Has any foreseeable extreme market conditions of exchanges and trading period been taken into consideration during the design and development of the trading system that you or your company is proposed to use?

7、阁下/贵司拟接入的软件系统在设计与开发过程中是否已考虑到及该软件系统是否会干扰市场公平有序的运作？

During the design and development of trading system, is there any consideration to limit the market impact from its use?

8、阁下/贵司拟接入的软件系统是否会记录关键业务（如登录、登出、报撤单等）发生的日志，且日志格式和存放形式满足实时监控和事后核查的要求？阁下/贵司保存日志的时间长度？

Will the trading system that you or your company proposed to use document critical operation logs, such as login, logout, order or cancel the order, etc.? Do the log format and storage form meet the requirements of real-time monitoring and post-inspection? How long do you or your company keep these logs?

9、阁下/贵司拟接入的软件系统是否具有良好的容错机制（如备份系统，应急处理方案）？

Does the trading system you or your company proposed to use have a good fault-tolerant scheme (such as a backup system, emergency responding plan)?

10、阁下/贵司拟接入的软件系统的设计及开发（包括任何改动）是否有以书面方式记录的相关文档？（软件系统属自主开发的回答）

Are there relevant documentations for the design and development (including any changes) of the trading system that you or your company proposed to use? (For self-developed system only)

11、为了满足监管需要，我司可能会向阁下/贵司索取包括但不限于软件系统的日志、设计及开发文档等文件，阁下/贵司是否能理解并给与配合？

In order to comply with the rules and regulations, we may ask you or your company to provide documents, including but not limited to trading system logs, development and design record. Please understand and confirm we may have full cooperation from you or your company under this circumstance.

12、当出现下列情况时，我司有权停止客户软件系统的接入，阁下/贵司是否能理解以下安排？

* 软件系统存在严重的功能缺陷，并对其他客户交易产生影响；
* 软件系统造成后台系统超载、市场价格异常偏离等情形；
* 软件系统存在严重安全性问题；
* 软件系统对经营机构后台系统发起恶意攻击；
* 软件系统违反法律法规或违反监管机构相关要求等。

Please understand and confirm that we have rights to block your trading system under situations that are described as below:

* Your trading system has serious functional defects and has an impact on our other client’s transactions.
* Your trading system causes our trading system overload, abnormal market price deviation, etc.
* Your trading system has serious cyber security issues.
* Your trading system launches a malicious attack on our trading system.
* Your trading system violates laws, regulations, or any relevant regulatory requirements.

13、阁下/贵司对接入软件系统事前是否经过充分测试，并保存相关测试记录及测试报告？

Do you or your company have full test before the trading system is used? Are the relevant testing results or reports recorded?

**二、风控部分 Risk Management Section**

 1、请简要说明采用电子交易主要进行的交易类型，例如：短线交易还是中长线交易？

Please briefly describe the main style of electronic trading, such as short-swing or long-term trading?

2、请简要说明采用电子交易主要进行的交易策略，例如：套利交易还是投机交易？

Please briefly explain the trading strategies mainly used in electronic trading, such as arbitrage or speculation?

 3、拟进行的电子交易是否属于直达市场安排（DMA）？阁下/贵司是否有从事直达市场交易的过往经验？

Is the proposed electronic trading Direct Market Access (DMA)? Do you have any previous experience on DMA?

“直达市场安排”指期货公司向客户提供的入市途径，而客户可透过此途径直接或间接将交易指示传送至市场的对盘系统? 锤闷诨豕镜氖侗鸷怕胫葱小?/span>

“Direct market access” (hereafter referred to as “DMA”) for the purposes of this question means the access to a market provided to the client by a licensed or registered person through which the client transmits orders, directly or indirectly, to the market’s trade matching system for execution under the licensed or registered person’s Identifier without going through the licensed person’s Order Management System or Risk Control System.

 4、拟进行的电子交易是否属于程式化交易？阁下/贵司是否有从事程式化交易的过往经验？

Does the proposed trading belong to program trading? Do you or your company have previous experience in program trading?

 5、阁下/贵司是否理解电子交易具有的风险，当阁下/贵司遇到不能归咎于中介人责任的交易、行情中断或不能正常交易等情况而遭受损失时，需要由阁下/贵司自行承担。

If you or your company encounter situations that cannot be attributed to the intermediary, such as market or trading interruptions, you or your company will have to bear the loss related. Do you or your company fully understand the risks associated with electronic trading?

 6、阁下/贵司是否对有关风险控制的系统功能或参数设置进行过充分测试并确认生效？

Have you or your company thoroughly tested the system functions for risk control and the effectiveness of settings of related risk parameters?

7、阁下/贵司是否制定了当出现异常情况下的应急处理流程？例如电话联系我司进行交易处置等。机构客户请提供应急流程相关制度或相关说明。

Have you or your company established an emergency response procedure in the event of an abnormal situation? For example, contact us for backup trading management by phone calls. For institutional clients, please provide relevant policies and procedures for emergency handling.

8、阁下/贵司是否使用自有行情？阁下/贵司是否了解并愿意承担使用自有行情将存在因行情不同步而产生的风险和损失？

Do you or your company receive market data by yourself? Do you or your company understand the risks and losses caused by possible desynchronization of market data?

9、贵司是否有就系统接入的运作制定相关的内部管理政策及程序？（机构客户回答）

Do you or your company have related internal management policies and procedures for the operation of system connection? (For institutional clients)

10、贵司是否有就系统接入的运作设定系统维护、下单交易、参数设置等权限和职责分配？（机构客户回答）

Does your company strictly assign permissions and responsibilities relating to system maintenance, trading, parameters setting for the operation of trading system? (for institutional clients)

 11、贵司是否对交易系统/程式的设计、开发、应用或运作分配了充足的人员和政策支持？（机构客户回答）

Does your company allocate enough personnel and supporting policies to the design, development, use or operation of the trading system / program? (For institutional clients)

受尽职调查个人客户名称：

Print Name of Individual Client:

客户本人签字：

Client Signature:

签署日期：

Date:

受尽职调查机构客户名称：

Legal Name of Corporate/Institutional Client:

授权签署人签字及盖章：

Signed by Authorized Signatory with Company Chop:

签署日期：

Date: