

Appendix A

Suggested form of report for reportable material non-compliance under section 33 [Responsibility of a derivatives dealer to report to the regulator or the securities regulatory authority]

1. Identify any entities, business units, and/or individuals involved.

2. Provide details of the non-compliance, including:

- a. describe the context (how and by whom the issue was identified, derivatives party complaints, internal testing or audit, other surveillance);

- b. set out whether it relates to (a) a risk of material harm to a derivatives party, (b) a risk of material harm to capital markets, and/or (c) is part of a pattern of non-compliance.

3. Provide a timeline setting out the following:

a. when the non-compliance occurred,

b. when the non-compliance was discovered,

c. when the non-compliance was remedied, and

d. when the non-compliance was reported.

4. Provide details of what steps, if any, have been taken to address/remedy the non-compliance.