



編號

Ref. No.:

DCRM/HKCC/011/2016

日期

Date: 21 January 2016

香港期貨結算有限公司

(香港交易及結算所有限公司集團全資附屬成員機構)

HKFE Clearing Corporation Limited*(A wholly-owned member of the Hong Kong Exchanges and Clearing Limited Group)***通告 CIRCULAR****事項**

Subject: Margin Rates

查詢

Enquiry: Hotline 2211-6901

Please be advised that pursuant to Exchange Rule 617(d) and HKCC Rule 402, the Exchange and the Clearing House have determined that with effect from the commencement of trading on Monday, 25 January 2016, the margin levels of the following Futures Contracts shall be as follows:-

		<u>Client Margin</u>		<u>Clearing House Margin</u>
		<u>Initial (HK\$)</u>	<u>Maintenance (HK\$)</u>	<u>(HK\$)</u>
Hang Seng China Enterprises Index	Full Rate	41,450 /lot	33,200 /lot	31,900 /lot
	Spread Rate	12,450 /spread	10,000 /spread	9,600 /spread
Mini - Hang Seng China Enterprises Index	Full Rate	8,290 /lot	6,640 /lot	6,380 /lot
	Spread Rate	2,490 /spread	2,000 /spread	1,920 /spread
Hong Kong Exchanges and Clearing Limited	Full Rate	1,600 /lot	1,280 /lot	1,230 /lot
	Spread Rate	480 /spread	384 /spread	369 /spread
PetroChina Company Limited	Full Rate	1,270 /lot	1,020 /lot	974 /lot
	Spread Rate	381 /spread	306 /spread	293 /spread

Please be reminded that the above minimum margin rates are for your firm's financially strongest clients. Exchange Participants should set their margin requirements according to each client's individual circumstances.

For and on behalf of
HKFE Clearing Corporation Limited
Terence Low
Authorized Signatory

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