



編號

Ref. No.:

DCRM/HKCC/004/2016

日期

Date: 5 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 Thursday, 7 January 2016, the margin levels of the following Futures Contracts shall be as follows:-

		<u>Client Margin</u>		<u>Clearing House</u> <u>Margin</u>
		<u>Initial</u> <u>(HK\$)</u>	<u>Maintenance</u> <u>(HK\$)</u>	<u>(HK\$)</u>
Hang Seng China Enterprises Index	Full Rate	35,300 /lot	28,250 /lot	26,850 /lot
	Spread Rate	10,600 /spread	8,500 /spread	8,100 /spread
Mini - Hang Seng China Enterprises Index	Full Rate	7,060 /lot	5,650 /lot	5,370 /lot
	Spread Rate	2,120 /spread	1,700 /spread	1,620 /spread
China AMC CSI 300 Index ETF	Full Rate	9,410 /lot	7,530 /lot	7,110 /lot
	Spread Rate	2,830 /spread	2,260 /spread	2,140 /spread
China Life Insurance Company Ltd.	Full Rate	2,510 /lot	2,010 /lot	1,920 /lot
	Spread Rate	753 /spread	603 /spread	576 /spread
CSOP FTSE China A50 ETF	Full Rate	6,010 /lot	4,810 /lot	4,540 /lot
	Spread Rate	1,810 /spread	1,450 /spread	1,370 /spread
Ping An Insurance (Group) Co. of China Ltd. Futures (PAI: Multiplier = 500)	Full Rate	1,680 /lot	1,350 /lot	1,270 /lot
	Spread Rate	504 /spread	405 /spread	381 /spread

香港交易及結算所有限公司
Hong Kong Exchanges and Clearing Limited

香港中環港景街一號國際金融中心一期12樓
12/F, One International Finance Centre, 1 Harbour View Street, Central, Hong Kong

電話 Tel: + 852 2522 1122 傳真 Fax: +852 2295 3106 網址 Website: www.hkex.com.hk 電郵 E-mail: info@hkex.com.hk

HKEX 香港交易所

Ping An Insurance	Full Rate	3,360 /lot	2,700 /lot	2,540 /lot
(Group) Co. of China	Spread Rate	1,008 /spread	810 /spread	762 /spread
Ltd. Futures (PAA:				
Multiplier = 1,000)				

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