

香港期貨結算有限公司

(香港交易及結算所有限公司全資附屬公司)

HKFE CLEARING CORPORATION LIMITED

(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

## 通告 CIRCULAR

Subject: Margin Rates

Enquiry: 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, 8 February 2018, 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 Index	Full Rate	127,879 /lot	102,303 /lot	96,150 /lot
	Spread Rate	25,602 /spread	20,481 /spread	19,250 /spread
Mini - Hang Seng Index	Full Rate	25,575 /lot	20,460 /lot	19,230 /lot
	Spread Rate	5,120 /spread	4,096 /spread	3,850 /spread
Hang Seng China Enterprises Index	Full Rate	53,466 /lot	42,722 /lot	40,200 /lot
	Spread Rate	16,093 /spread	12,874 /spread	12,100 /spread
Mini - Hang Seng China Enterprises Index	Full Rate	10,693 /lot	8,544 /lot	8,040 /lot
	Spread Rate	3,218 /spread	2,574 /spread	2,420 /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

Sit Ka Kit

Authorized Signatory