

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 the Spread Rates of the following Futures Contracts shall be effective from the commencement of trading on Monday, 5 March 2018. Please note that the Full Rates of the relevant Futures Contracts remain unchanged.

		<u>Client Margin</u>		<u>Clearing House</u>
		<u>Initial</u>	<u>Maintenance</u>	<u>Margin</u>
		<u>(HK\$)</u>	<u>(HK\$)</u>	<u>(HK\$)</u>
Hang Seng Index	Full Rate	146,034 /lot	116,827 /lot	109,800 /lot
	Spread Rate	33,649 /spread	26,919 /spread	25,300 /spread
Mini - Hang Seng Index	Full Rate	29,206 /lot	23,364 /lot	21,960 /lot
	Spread Rate	6,729 /spread	5,383 /spread	5,060 /spread
Hang Seng China Enterprises Index	Full Rate	59,118 /lot	47,294 /lot	44,450 /lot
	Spread Rate	23,075 /spread	18,460 /spread	17,350 /spread
Mini - Hang Seng China Enterprises Index	Full Rate	11,823 /lot	9,458 /lot	8,890 /lot
	Spread Rate	4,615 /spread	3,692 /spread	3,470 /spread

Please be reminded that the above minimum margin levels 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