

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: Mandatory Intra-day Variation Adjustment Call in respect of the day following the
Chinese Mid-Autumn Festival and the National Day
Enquiry: 2211-6901

All markets operated by the Hong Kong Futures Exchange will be closed for business on 25 September 2018 and 1 October 2018, respectively. In order to assure that safeguards are in place against potential market risks that may arise during the aforesaid period when some of the major markets are open, the Clearing House has decided to make a mandatory intra-day variation adjustment call on Clearing Participants in the Hang Seng Index, Mini-Hang Seng Index, HSCEI, Mini-HSCEI, HSI Dividend Point Index, HSCEI Dividend Point Index, Stock Futures, USD/CNH Futures and CNH/USD Futures markets on **Monday, 24 September 2018** and **Friday, 28 September 2018**, respectively.

The mandatory intra-day variation adjustment will be calculated based on open positions existing in the above-mentioned markets at around 3:00 p.m. on 24 September 2018 and 28 September 2018, respectively. You are required to ensure completion of payments within one hour after receiving notification of details of the variation adjustment requirements, if any.

Please ensure that your staffs are fully aware of the mandatory intra-day variation adjustment calls and make necessary arrangement with your designated bank. You are also strongly advised to give advance notice to your clients regarding this arrangement where appropriate.

Despite the mandatory intra-day variation adjustment call mentioned above, the Clearing House may make additional intra-day variation adjustments on 24 September 2018 and 28 September 2018, respectively, if market condition warrants.

For and on behalf of
HKFE Clearing Corporation Limited

Sit Ka Kit
Authorized Signatory