



編號

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8 July 2015

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 Friday, 10 July 2015, the margin levels of the following Futures Contracts shall be as follows:-

		<u>Client Margin</u>		<u>Clearing House Margin</u>
		<u>Initial</u>	<u>Maintenance</u>	
		<u>(HK\$)</u>	<u>(HK\$)</u>	<u>(HK\$)</u>
Hang Seng Index	Full Rate	121,900 /lot	97,550 /lot	93,450 /lot
	Spread Rate	24,400 /spread	19,550 /spread	18,700 /spread
Mini - Hang Seng Index	Full Rate	24,380 /lot	19,510 /lot	18,690 /lot
	Spread Rate	4,880 /spread	3,910 /spread	3,740 /spread
Hang Seng China Enterprises Index	Full Rate	75,050 /lot	60,050 /lot	57,650 /lot
	Spread Rate	22,550 /spread	18,050 /spread	17,300 /spread
Mini - Hang Seng China Enterprises Index	Full Rate	15,010 /lot	12,010 /lot	11,530 /lot
	Spread Rate	4,510 /spread	3,610 /spread	3,460 /spread
Aluminum Corporation of China Ltd.	Full Rate	1,480 /lot	1,190 /lot	1,140 /lot
	Spread Rate	444 /spread	357 /spread	342 /spread
Industrial and Commercial Bank of China Limited	Full Rate	472 /lot	378 /lot	358 /lot
	Spread Rate	142 /spread	114 /spread	108 /spread

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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

Hill Ng
Authorized Signatory

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