



香港期貨交易所有限公司

(香港交易及結算所有限公司全資附屬公司)

**Hong Kong Futures Exchange Limited**

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

---

**NEWS RELEASE**

---

6 July 2015

**HKFE Announces Revised Margins for ChinaAMC CSI 300 Index ETF  
and Ping An Insurance Futures**

Hong Kong Futures Exchange Limited (HKFE), a wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited (HKEx), has announced that with effect from the commencement of trading on Wednesday, 8 July 2015, the minimum margins to be collected by an Exchange Participant from its clients in respect of their dealings in the following futures contracts will be as outlined in the table below. The adjustments are based on the clearing company's normal procedures and standard margining methodology.

For the current margins, please refer to the margin information on the HKEx website at the following link ([http://www.hkex.com.hk/eng/market/rm/rm\\_dcrm/riskdata/margin\\_hkcc/fomargin.htm](http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_hkcc/fomargin.htm)).

<b>Futures Contract</b>	<b>Margin Rate</b>	<b>Initial Margin (HK\$)</b>	<b>Maintenance Margin (HK\$)</b>
ChinaAMC CSI 300 Index ETF	Full Rate	17,570 /lot	14,060 /lot
	Spread Rate	5,280 /spread	4,220 /spread
Ping An Insurance (Group) Company of China, Ltd	Full Rate	5,720 /lot	4,580 /lot
	Spread Rate	1,720 /spread	1,380 /spread

HKFE emphasises that the above are minimum rates and Exchange Participants should set their margin requirements according to their clients' individual circumstances.

\*

\*

\*

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](http://www.hkex.com.hk) 電郵 E-mail: [info@hkex.com.hk](mailto:info@hkex.com.hk)