

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

Enquiry: 2211-6901

All markets operated by the Hong Kong Futures Exchange will be closed for business on 16 September 2016. 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 (“HSI”), Mini-Hang Seng Index (“MHI”), H-Shares Index (“HHI”), Mini H-Shares Index (“MCH”), HSCEI Dividend Point Index (“DHH”) and USD/CNH Futures (“CUS”) markets on **Thursday, 15 September 2016**.

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 the above-mentioned date. 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 call 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 the above-mentioned date if market condition warrants.

For and on behalf of
HKFE Clearing Corporation Limited

Terence Low
Authorized Signatory