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#### 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)

# 通告 CIRCULAR

事項

**Subject:** Introduction of New Stock Futures Contracts on A-shares ETFs

查詢

Enquiry: Wallace Chan 2211-6139 or wallacechan@hkex.com.hk

Participants please note that the Exchange is planning to introduce trading of the following new stock futures on A-shares ETFs commencing from <u>10 June 2013</u> (Commencement Day):

SEHK Code	Underlying Stock Name	HKATS Code	Contract Multiplier (Shares)	Number of Board Lots	0	Exchange Fee (Per Contract)	Contract Months Available on Commencement Day
2822	CSOP FTSE China A50 ETF	CSA	5,000	25	HK\$	\$3.5	June 2013 July 2013 August 2013
2823	iShares FTSE A50 China Index ETF	A50	5,000	50	HK\$	\$3.5	September 2013 December 2013
3188	China AMC CSI 300 index ETF	AMC	2,000	10	HK\$	\$3.5	

This plan is subject to the approval of the Securities and Futures Commission on the proposed rule amendments. For details please refer to the contract specifications for stock futures in the HKFE Rules. The list of stock futures contracts available for trading is set forth in Attachment I for reference.

#### Market Making

The Exchange invites applications for the market making permits for the new stock futures contracts. Market makers will pay a discounted Exchange Fee of HK\$0.5 for each new stock futures contract traded upon fulfillment of market making obligations.

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#### Pre-Launch Arrangements

The following pre-launch arrangements for new stock futures contracts will be implemented on **7**June 2013:

- a. Underlying stock prices will be broadcasted;
- b. Contract months will be displayed, but not tradable; and
- c. Risk parameter files, clearing and open interest reports will be generated.

## Trading Information

The access codes of information vendors for the new stock futures contracts will be posted on the HKEx's website (http://www.hkex.com.hk) in due course.

Participants should notify your staff and all interested clients of the details of the new stock futures, in particular that the contract size of the abovementioned new stock futures will be a multiple of the board lot shares of the underlying stock. Please ensure that your back office systems are ready for a smooth operation. In addition, all your staff should be fully aware of the above and should exercise caution when dealing with this futures contract and when advising your clients.

Change of Company Name by the Underlying Stock of Swire Pacific Limited and Cathay Pacific Airways Limited Futures

In addition, Exchange Participants are requested to note that the following changes to the particulars of Swire Pacific Limited and Cathay Pacific Airways Limited futures contracts have been made accordingly on the effective date:

<b>Underlying Stock Name of</b>	Swire Pacific Limited	Cathay Pacific Airways Limited
the Stock Options Contract		
New Name	Swire Pacific Limited 太古	Cathay Pacific Airways Limited
	股份有限公司	國泰航空有限公司
HKATS Code	SWA (No change)	CPA (No change)
Effective Date	15 May 2013	15 May 2013

For details, please refer to the company's announcement with hyperlink below:

Swire Pacific Limited 太古股份有限公司

http://www.hkexnews.hk/listedco/listconews/SEHK/2013/0516/LTN20130516167.pdf

Cathay Pacific Airways Limited 國泰航空有限公司

http://www.hkexnews.hk/listedco/listconews/sehk/2013/0516/LTN20130516161.pdf

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P C Wong Vice President Derivatives Trading Global Markets Division

#### Encl.

This circular has been issued in the English language with a separate Chinese language translation. If there is any conflict in the circulars between the meaning of Chinese words or terms in the Chinese language version and English words in the English language version, the meaning of the English words shall prevail.

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# The List of Stock Futures Contracts Available for Trading

# a) Stock Futures with Contract Size More Than One Underlying Board Lot Shares

No.	SEHK Code	Underlying Stocks	HKATS Code	Contract Multiplier (shares)	Number of Board Lots
1	2822	CSOP FTSE China A50 ETF*	CSA	5,000	25
2	2823	iShares FTSE A50 China Index ETF^*	A50	5,000	50
3	3188	China AMC CSI 300 index ETF*	AMC	2,000	10

<sup>^</sup> Synthetic ETF

## b) Stock Futures with Contract Size Equal to One Underlying Board Lot Shares

No.	SEHK Code	Underlying Stocks	HKATS Code	Contract Multiplier (shares)
1	1	Cheung Kong (Holdings) Limited	CKH	1,000
2	2	CLP Holdings Limited	CLP	500
3	3	The Hong Kong and China Gas Company Limited	HKG	1,000
4	4	The Wharf (Holdings) Limited	WHL	1,000
5	5	HSBC Holdings Plc.	НКВ	400
6	6	Power Assets Holdings Limited	HEH	500
7	11	Hang Seng Bank Limited	HSB	100
8	12	Henderson Land Development Company Limited	HLD	1,000
9	13	Hutchison Whampoa Limited	HWL	1,000
10	16	Sun Hung Kai Properties Limited	SHK	1,000
11	17	New World Development Company Limited	NWD	1,000
12	19	Swire Pacific Limited 太古股份有限公司'A'	SWA	500
13	23	The Bank of East Asia, Limited	BEA	200
14	66	MTR Corporation Limited	MTR	500
15	267	CITIC Pacific Limited	CIT	1,000
16	293	Cathay Pacific Airways Limited 國泰航空有限公司	CPA	1,000
17	330	Esprit Holdings Limited	ESP	100
18	386	China Petroleum & Chemical Corporation	CPC	2,000
19	388	Hong Kong Exchanges and Clearing Limited	HEX	100
20	494	Li & Fung Limited	LIF	2,000
21	728	China Telecom Corporation Limited	CTC	2,000
22	762	China Unicom (Hong Kong) Limited	CHU	2,000
23	857	PetroChina Company Limited	PEC	2,000

<sup>\*</sup>Trading will commence from 10 June 2013

# HKEx香港交易所

24	883	CNOOC Limited	CNC	1,000
25	902	Huaneng Power International, Inc.	HNP	2,000
26	939	China Construction Bank Corporation	CCB	1,000
27	941	China Mobile Limited	CHT	500
28	1398	Industrial and Commercial Bank of China Limited	ICB	1,000
29	1800	China Communications Construction Company Limited	CCC	1,000
30	2038	Foxconn International Holdings Limited	FIH	1,000
31	2318	Ping An Insurance (Group) Company of China, Ltd.	PAI	500
32	2328	PICC Property and Casualty Company Limited	PIC	2,000
33	2388	BOC Hong Kong (Holdings) Limited	BOC	500
34	2600	Aluminum Corporation of China Limited	ALC	2,000
35	2628	China Life Insurance Company Limited	CLI	1,000
36	3328	Bank of Communications Co., Ltd.	BCM	1,000
37	3968	China Merchants Bank Co., Ltd.	CMB	500
38	3988	Bank of China Limited	BCL	1,000