

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: Amendments to the Rules and Procedures of HKFE Clearing Corporation Limited
("HKCC") (the "Rules")

Enquiry: DCASS Hotline: 2979 7222 / Email: clearingpsd@hkex.com.hk

HKCC Participants are requested to note that the Securities and Futures Commission has approved amendments to the Rules for the purpose of extending the cutoff time for system input to perform post-trade adjustments to facilitate the extension of the closing hour of the after-hours trading session of certain stock index futures, stock index options, metal futures and currency futures contracts to 3:00 a.m. by Hong Kong Futures Exchange Limited.

The amendments, as set out in the Appendix, will come into effect on Monday, 17 June 2019.

The marked-up version of the amendments can be downloaded from the "Rule Update - Rules and Procedures of HKCC" section of the HKEX website.

Florence Leung
Head of Legal

Rules and Procedures of HKFE Clearing Corporation Limited

APPENDIX B

T+1 Session Cutoff Time

Products	Time
<u>Equity Index Products</u>	
HSI Futures	3:00 a.m.
Mini-HSI Futures	3:00 a.m.
HSCEI Futures	3:00 a.m.
Mini-HSCEI Futures	3:00 a.m.
HSI Options	3:00 a.m.
Mini-HSI Options	3:00 a.m.
HSCEI Options	3:00 a.m.
Mini-HSCEI Options	3:00 a.m.
MSCI AC Asia ex Japan Net Total Return Index Futures	3:00 a.m.
Hang Seng Index (Gross Total Return Index) Futures	3:00 a.m.
Hang Seng Index (Net Total Return Index) Futures	3:00 a.m.
Hang Seng China Enterprises Index (Gross Total Return Index) Futures	3:00 a.m.
Hang Seng China Enterprises Index (Net Total Return Index) Futures	3:00 a.m.
<u>Metal products</u>	
CNH Gold Futures	3:00 a.m.
USD Gold Futures	3:00 a.m.
London Aluminium Mini Futures	3:00 a.m.
London Zinc Mini Futures	3:00 a.m.
London Copper Mini Futures	3:00 a.m.
London Nickel Mini Futures	3:00 a.m.
London Tin Mini Futures	3:00 a.m.
London Lead Mini Futures	3:00 a.m.
TSI Iron Ore Fines 62% Fe CFR China Futures	3:00 a.m.
<u>Currency products</u>	
USD/CNH Futures	3:00 a.m.
AUD/CNH Futures	3:00 a.m.
EUR/CNH Futures	3:00 a.m.
JPY/CNH Futures	3:00 a.m.
CNH/USD Futures	3:00 a.m.

**CLEARING HOUSE PROCEDURES FOR FUTURES/OPTIONS CONTRACTS
TRADED ON THE AUTOMATED TRADING SYSTEM OF THE EXCHANGE
("HKATS")**

Chapter 1 Registration Procedures

1.4 Trade and Position Adjustment

1.4.1 Trade Adjustment

For Block Trades executed during the T Session on a Business Day, trade adjustment requests may be submitted at any time 30 minutes prior to the System Input Cutoff Time on the same Business Day or 30 minutes prior to the System Input Cutoff Time on the next Business Day. For Block Trades executed during the T+1 Session on a Business Day, trade adjustment requests may be submitted at any time prior to the T+1 Session Cutoff Time of that T+1 Session or 30 minutes prior to the System Input Cutoff Time on the next Business Day.