

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 Rules")

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

Clearing Participants of HKFE Clearing Corporation Limited are requested to note that the Securities and Futures Commission has approved amendments to the HKCC Rules for the purpose of introducing clearing and settlement services for the MSCI China (USD) Index Futures Contract and the MSCI China Net Total Return (USD) Index Futures Contract that are proposed to be traded on Hong Kong Futures Exchange Limited.

The amendments, as set out in the Appendix, will come into effect on Monday, 22 November 2021.

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 A

Fees

Description	Amount¹
<i>Settlement Fees (Futures), Exercise Fees and Assignment Fees (Options)</i>	
<u>Equity index products</u>	
MSCI China A 50 Connect (USD) Index Futures	USD1.00/Lot
MSCI China (USD) Index Futures	USD1.00/Lot
MSCI China Net Total Return (USD) Index Futures	USD0.60/Lot
MSCI China Free (USD) Index Futures	USD1.00/Lot

¹ Unless otherwise specified, the amounts listed in this appendix are in HK dollars

APPENDIX B

T+1 Session Cutoff Time

Products	Time
<u>Equity Index Products</u>	
MSCI China A 50 Connect (USD) Index Futures	3:00 a.m.
MSCI China (USD) Index Futures	3:00 a.m.
MSCI China Net Total Return (USD) Index Futures	3:00 a.m.
MSCI China Free (USD) Index Futures	3:00 a.m.