

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

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Subject: Inter-commodity Spread

Enquiry: 2211-6901

Please be advised that pursuant to Exchange Rule 617(d) and HKCC Rule 402, the Exchange and the Clearing House have determined that with effect from the commencement of trading on Friday, 26 November 2021 (including the mandatory intra-day variation adjustment and margin call, if applicable), the delta/spread ratio and spread credit rate of the following product pair(s) shall be revised and can be found [here](#).

- MSCI China A 50 Connect (USD) Index vs MSCI China Free (USD) Index
- MSCI China Net Total Return (USD) Index vs MSCI AC Asia ex Japan Net Total Return Index
- MSCI EM Asia ex Korea Net Total Return (USD) Index vs MSCI China Net Total Return (USD) Index
- MSCI China (USD) Index vs MSCI EM ex Korea Net Total Return (USD) Index
- MSCI China A 50 Connect (USD) Index vs MSCI China (USD) Index MSCI

For and on behalf of

HKFE Clearing Corporation Limited

Sally Tai

Authorized Signatory