

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: Reminder on the Last Trading Day Arrangements Relating to Potential Capital Adjustment of Haidilao International Holding Ltd. (“Haidilao”) Stock Futures Contracts – Conditional Distribution in Specie and Spin-off (the “Proposed Distribution”)

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

Reference is made to the circular dated 15 December 2022 (Ref. No: [MO/DT/344/22](#)). The Last Trading Day of the following stock futures contract of Haidilao shall be 29 December 2022:

HKATS Series Name: HDAZ2

Please be advised that the Final Settlement Price of HDAZ2 will be determined by the official closing price of Haidilao (“P”) as quoted by SEHK on the Last Trading Day as stated in the Contract Specifications for Stock Futures Contracts and the open position of HDAZ2 as of 29 December will be cash settled by using the Cash Settlement Value as per the Contract Specification.

As the Adjustment Ratio (“AR”) could only be determined on 30 December 2022 (i.e. after 29 December 2022), the following cash adjustment will be applied to all open positions on HDAZ2 stock futures contracts as of 29 December 2022:

Number of open contracts x P x (contract multiplier of HDA¹ - contract multiplier of HDB²)

The above amount shall be debited/credited from/to Clearing Participants’ CCMS collateral account on 3 January 2023.

¹ Contract multiplier of HDA is 1,000 (reference to HKFE circular [Ref. No: MO/DT/338/22](#) dated 8 December 2022)

² Contract multiplier of HDB will be determined on 30 December 2022 (reference to HKFE circular [Ref. No: MO/DT/338/22](#) dated 8 December 2022)

For any enquiries, please contact the DCASS hotline at 2979 7222 or email to clearingpsd@hkex.com.hk.

Maggie MK Lai
Senior Vice President
Clearing & Depository
Operations Division

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