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通告 CIRCULAR

Subject: Update of PC-SPAN Organisation Master File

Enquiry: 2211-6901

Reference is made to circulars (Ref: [MO/DT/110/22](#) and [MO/DT/111/22](#)) dated 4 May 2022 regarding the capital adjustment of CNOOC Limited ("CNC") Futures and Options Contracts on 9 June 2022. For Participants planning to use the PC-SPAN¹ for calculating the margin requirements of these contracts, please be reminded that the Organisation Master File would need to be updated **on or before 9 June 2022**. Participants may choose to update the Organisation Master File via one of the following alternatives:

1. Replace the existing Organisation Master File with the latest one available on the HKEX website.

Hyperlink of the file:

http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/orgmast/orgmast.zip

This file contains up-to-date parameters of all products cleared by the HKCC and SEOCH only and does not carry parameters of other exchanges and clearing houses; or

2. Replace the existing Organisation Master File with the one posted on the Chicago Mercantile Exchange (CME) website.

The file available on the CME website is maintained by the CME. Please refer to advisory notices published by the CME from time to time for the update time of the file; or

3. Manual input via the PC-SPAN interface.

Participants should use this alternative only as a last resort to avoid potential human errors during the manual process.

Should Participants choose to update the Organisation Master File via alternatives 2 and 3, you are strongly advised to ensure the accuracy of the Organisation Master File before any margin calculations by checking it against the one available on the HKEX website which is accessible through the hyperlink provided in alternative 1 above.

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¹ SPAN (Standard Portfolio Analysis of Risk) is a registered trademark of the Chicago Mercantile Exchange