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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: 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 5 June 2026 (including the mandatory intra-day variation adjustment and margin call, if applicable), the delta/spread ratio and spread credit rate for the following product pair(s) will be revised. Details can be found [here](#).

- MSCI China Net Total Return (USD) Index vs Hang Seng Biotech Index
- Hang Seng China Enterprises Index (Net Total Return Index) vs Hang Seng Biotech Index
- MSCI China (USD) Index vs Hang Seng Biotech Index
- Hang Seng China Enterprises Index Products vs Hang Seng Biotech Index

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