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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 6 October 2026 (including the mandatory intra-day variation adjustment and margin call, if applicable), the margin offset for the following pair(s) will be suspended. The details can be found here.

- MSCI Emerging Markets Net Total Return (USD) Index vs Hang Seng Index (Gross Total Return Index)
- MSCI Emerging Markets Net Total Return (USD) Index vs Hang Seng Index (Net Total Return Index)

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