

香港期貨交易所有限公司

(香港交易及結算所有限公司全資附屬公司)

HONG KONG FUTURES EXCHANGE LIMITED

(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: Official Settlement Price and Exercise Values of MSCI Taiwan Stock Index Options Contracts

事項： MSCI 台灣股票指數期權合約之正式結算價及行使價值

Enquiry: 2979-7222

查詢：

Please be advised that the following MSCI Taiwan Stock Index options contracts for the month of July 2024 expire today and the exercise and assignment will be determined according to the Official Settlement Price of :

902.24

以下2024年7月MSCI台灣股票指數期權合約經已到期，其行使及分配將按照該期權合約的正式結算價來釐定：

MTW OPTION SERIES	EXERCISE VALUE (index points)	MTW OPTION SERIES	EXERCISE VALUE (index points)
MSCI 台灣 (美元) 指數期權系列	行使價值 (指數點)	MSCI 台灣 (美元) 指數期權系列	行使價值 (指數點)

JUL-24 755 CALL 認購	147.24	JUL-24 755 PUT 認沽	0
JUL-24 760 CALL 認購	142.24	JUL-24 760 PUT 認沽	0
JUL-24 765 CALL 認購	137.24	JUL-24 765 PUT 認沽	0
JUL-24 770 CALL 認購	132.24	JUL-24 770 PUT 認沽	0
JUL-24 775 CALL 認購	127.24	JUL-24 775 PUT 認沽	0
JUL-24 780 CALL 認購	122.24	JUL-24 780 PUT 認沽	0

JUL-24	785	CALL	認購	117.24	JUL-24	785	PUT	認沽	0
JUL-24	790	CALL	認購	112.24	JUL-24	790	PUT	認沽	0
JUL-24	795	CALL	認購	107.24	JUL-24	795	PUT	認沽	0
JUL-24	800	CALL	認購	102.24	JUL-24	800	PUT	認沽	0
JUL-24	805	CALL	認購	97.24	JUL-24	805	PUT	認沽	0
JUL-24	810	CALL	認購	92.24	JUL-24	810	PUT	認沽	0
JUL-24	815	CALL	認購	87.24	JUL-24	815	PUT	認沽	0
JUL-24	820	CALL	認購	82.24	JUL-24	820	PUT	認沽	0
JUL-24	825	CALL	認購	77.24	JUL-24	825	PUT	認沽	0
JUL-24	830	CALL	認購	72.24	JUL-24	830	PUT	認沽	0
JUL-24	835	CALL	認購	67.24	JUL-24	835	PUT	認沽	0
JUL-24	840	CALL	認購	62.24	JUL-24	840	PUT	認沽	0
JUL-24	845	CALL	認購	57.24	JUL-24	845	PUT	認沽	0
JUL-24	850	CALL	認購	52.24	JUL-24	850	PUT	認沽	0
JUL-24	855	CALL	認購	47.24	JUL-24	855	PUT	認沽	0
JUL-24	860	CALL	認購	42.24	JUL-24	860	PUT	認沽	0
JUL-24	865	CALL	認購	37.24	JUL-24	865	PUT	認沽	0
JUL-24	870	CALL	認購	32.24	JUL-24	870	PUT	認沽	0
JUL-24	875	CALL	認購	27.24	JUL-24	875	PUT	認沽	0
JUL-24	880	CALL	認購	22.24	JUL-24	880	PUT	認沽	0
JUL-24	885	CALL	認購	17.24	JUL-24	885	PUT	認沽	0
JUL-24	890	CALL	認購	12.24	JUL-24	890	PUT	認沽	0
JUL-24	895	CALL	認購	7.24	JUL-24	895	PUT	認沽	0
JUL-24	900	CALL	認購	2.24	JUL-24	900	PUT	認沽	0
JUL-24	905	CALL	認購	0	JUL-24	905	PUT	認沽	2.76
JUL-24	910	CALL	認購	0	JUL-24	910	PUT	認沽	7.76
JUL-24	915	CALL	認購	0	JUL-24	915	PUT	認沽	12.76
JUL-24	920	CALL	認購	0	JUL-24	920	PUT	認沽	17.76
JUL-24	925	CALL	認購	0	JUL-24	925	PUT	認沽	22.76
JUL-24	930	CALL	認購	0	JUL-24	930	PUT	認沽	27.76
JUL-24	935	CALL	認購	0	JUL-24	935	PUT	認沽	32.76
JUL-24	940	CALL	認購	0	JUL-24	940	PUT	認沽	37.76

JUL-24	945	CALL	認購	0	JUL-24	945	PUT	認沽	42.76
JUL-24	950	CALL	認購	0	JUL-24	950	PUT	認沽	47.76
JUL-24	955	CALL	認購	0	JUL-24	955	PUT	認沽	52.76
JUL-24	960	CALL	認購	0	JUL-24	960	PUT	認沽	57.76
JUL-24	965	CALL	認購	0	JUL-24	965	PUT	認沽	62.76
JUL-24	970	CALL	認購	0	JUL-24	970	PUT	認沽	67.76
JUL-24	975	CALL	認購	0	JUL-24	975	PUT	認沽	72.76
JUL-24	980	CALL	認購	0	JUL-24	980	PUT	認沽	77.76
JUL-24	985	CALL	認購	0	JUL-24	985	PUT	認沽	82.76
JUL-24	990	CALL	認購	0	JUL-24	990	PUT	認沽	87.76
JUL-24	995	CALL	認購	0	JUL-24	995	PUT	認沽	92.76
JUL-24	1000	CALL	認購	0	JUL-24	1000	PUT	認沽	97.76
JUL-24	1010	CALL	認購	0	JUL-24	1010	PUT	認沽	107.76
JUL-24	1020	CALL	認購	0	JUL-24	1020	PUT	認沽	117.76
JUL-24	1030	CALL	認購	0	JUL-24	1030	PUT	認沽	127.76
JUL-24	1040	CALL	認購	0	JUL-24	1040	PUT	認沽	137.76
JUL-24	1050	CALL	認購	0	JUL-24	1050	PUT	認沽	147.76
JUL-24	1060	CALL	認購	0	JUL-24	1060	PUT	認沽	157.76
JUL-24	1070	CALL	認購	0	JUL-24	1070	PUT	認沽	167.76
JUL-24	1080	CALL	認購	0	JUL-24	1080	PUT	認沽	177.76

JUL-24	1090	CALL 認購	0	JUL-24	1090	PUT 認沽	187.76
JUL-24	1100	CALL 認購	0	JUL-24	1100	PUT 認沽	197.76
JUL-24	1110	CALL 認購	0	JUL-24	1110	PUT 認沽	207.76

Those options with positive exercise value will be exercised or assigned by HKCC automatically. All other options will expire worthless.

以上行使價值達正值的期權合約將由香港期貨結算有限公司自動行使或分配。其他合約均已到期，並沒有任何價值。

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This circular has been issued in the English language with Chinese language translation. If there is any conflict in the circular between the meaning of Chinese words or terms in the Chinese language version and English words in the English language version, the meaning of the English words shall prevail.

本通告已以英文及中文譯本刊發。如本通告中文本的字義或詞義與英文本有所出入，概以英文本為準。