

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: Final Settlement Price of HSI Volatility Index Futures Contract

事項：恒指波幅指數期貨之最後結算價

Enquiry: 2979-7222

查詢：

Please be advised that the Final Settlement Price of the following futures contract for the month of January 2026 is:

2026 年 1 月期貨合約之最後結算價詳列如下：

HSI Volatility Index

恒指波幅指數

20.52

Reference is made to the circular dated 19 December 2025 (MO/DT/281/25), participants are requested to note that the parallel run period will be from 2 January 2026 to 1 February 2026 (both dates inclusive). Starting from 2 February 2026, the Exchange will only publish Final Settlement Price ("FSP"), Official Settlement Price ("OSP") and Indicative Average Price ("IAP") in the new Web Corner.

參考 2025 年 12 月 19 日【編號：MO/DT/281/25】發出之通告，參與者請注意並行運作期將於 2026 年 2 月 1 日日終完結。

屆時，專題網頁將取代通告，用於發佈最後結算價（「FSP」）、正式結算價（「OSP」）及參考平均價（「IAP」）。

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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。