

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	20.52
恒指波幅指數	

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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*This circular has been issued in the English language with Chinese language translation. If there is any conflict in the circulars 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。