

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 Prices of HIBOR and RMB Currency Futures Contracts

事項：港元利率及人民幣貨幣期貨之最後結算價

Enquiry: 2979-7222

查詢：

Please be advised that the Final Settlement Prices of the following futures contracts for the month of January 2026 are:

2026 年 1 月期貨合約之最後結算價詳列如下：

One-Month HIBOR Futures	97.22
一個月港元利率期貨	

Three-Month HIBOR Futures	97.16
三個月港元利率期貨	

USD/CNH Futures / Mini USD/CNH Futures	
美元兌人民幣(香港)期貨 /	6.9603
小型美元兌人民幣(香港)期貨	

EUR/CNH Futures	8.0865
歐元兌人民幣(香港)期貨	

JPY/CNH Futures	4.4093
日圓兌人民幣(香港)期貨	

AUD/CNH Futures

4.6526

澳元兌人民幣(香港)期貨

CNH/USD Futures

1.4367

人民幣(香港)兌美元期貨

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」）。

Jason Wan

Vice President

Trading Department

Operations Division

營運科

交易部

副總裁

溫卓衡 謹啟

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。