

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 January 2026 expire today and the exercise and assignment will be determined according to the Official Settlement Price of :	1,428.43
以下2026年1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)
JAN-26	1060	CALL	認購	368.43	JAN-26	1060	PUT	認沽	0
JAN-26	1070	CALL	認購	358.43	JAN-26	1070	PUT	認沽	0
JAN-26	1080	CALL	認購	348.43	JAN-26	1080	PUT	認沽	0
JAN-26	1090	CALL	認購	338.43	JAN-26	1090	PUT	認沽	0
JAN-26	1100	CALL	認購	328.43	JAN-26	1100	PUT	認沽	0
JAN-26	1110	CALL	認購	318.43	JAN-26	1110	PUT	認沽	0

JAN-26	1120	CALL	認購	308.43	JAN-26	1120	PUT	認沽	0
JAN-26	1130	CALL	認購	298.43	JAN-26	1130	PUT	認沽	0
JAN-26	1140	CALL	認購	288.43	JAN-26	1140	PUT	認沽	0
JAN-26	1150	CALL	認購	278.43	JAN-26	1150	PUT	認沽	0
JAN-26	1160	CALL	認購	268.43	JAN-26	1160	PUT	認沽	0
JAN-26	1170	CALL	認購	258.43	JAN-26	1170	PUT	認沽	0
JAN-26	1180	CALL	認購	248.43	JAN-26	1180	PUT	認沽	0
JAN-26	1190	CALL	認購	238.43	JAN-26	1190	PUT	認沽	0
JAN-26	1200	CALL	認購	228.43	JAN-26	1200	PUT	認沽	0
JAN-26	1210	CALL	認購	218.43	JAN-26	1210	PUT	認沽	0
JAN-26	1220	CALL	認購	208.43	JAN-26	1220	PUT	認沽	0
JAN-26	1230	CALL	認購	198.43	JAN-26	1230	PUT	認沽	0
JAN-26	1240	CALL	認購	188.43	JAN-26	1240	PUT	認沽	0
JAN-26	1250	CALL	認購	178.43	JAN-26	1250	PUT	認沽	0
JAN-26	1260	CALL	認購	168.43	JAN-26	1260	PUT	認沽	0
JAN-26	1270	CALL	認購	158.43	JAN-26	1270	PUT	認沽	0
JAN-26	1280	CALL	認購	148.43	JAN-26	1280	PUT	認沽	0
JAN-26	1290	CALL	認購	138.43	JAN-26	1290	PUT	認沽	0
JAN-26	1300	CALL	認購	128.43	JAN-26	1300	PUT	認沽	0
JAN-26	1310	CALL	認購	118.43	JAN-26	1310	PUT	認沽	0
JAN-26	1320	CALL	認購	108.43	JAN-26	1320	PUT	認沽	0
JAN-26	1330	CALL	認購	98.43	JAN-26	1330	PUT	認沽	0
JAN-26	1340	CALL	認購	88.43	JAN-26	1340	PUT	認沽	0
JAN-26	1350	CALL	認購	78.43	JAN-26	1350	PUT	認沽	0
JAN-26	1360	CALL	認購	68.43	JAN-26	1360	PUT	認沽	0
JAN-26	1370	CALL	認購	58.43	JAN-26	1370	PUT	認沽	0
JAN-26	1380	CALL	認購	48.43	JAN-26	1380	PUT	認沽	0
JAN-26	1390	CALL	認購	38.43	JAN-26	1390	PUT	認沽	0
JAN-26	1400	CALL	認購	28.43	JAN-26	1400	PUT	認沽	0
JAN-26	1410	CALL	認購	18.43	JAN-26	1410	PUT	認沽	0
JAN-26	1420	CALL	認購	8.43	JAN-26	1420	PUT	認沽	0
JAN-26	1430	CALL	認購	0	JAN-26	1430	PUT	認沽	1.57

JAN-26	1440	CALL 認購	0	JAN-26	1440	PUT 認沽	11.57
JAN-26	1450	CALL 認購	0	JAN-26	1450	PUT 認沽	21.57
JAN-26	1460	CALL 認購	0	JAN-26	1460	PUT 認沽	31.57
JAN-26	1470	CALL 認購	0	JAN-26	1470	PUT 認沽	41.57
JAN-26	1480	CALL 認購	0	JAN-26	1480	PUT 認沽	51.57
JAN-26	1490	CALL 認購	0	JAN-26	1490	PUT 認沽	61.57
JAN-26	1500	CALL 認購	0	JAN-26	1500	PUT 認沽	71.57
JAN-26	1510	CALL 認購	0	JAN-26	1510	PUT 認沽	81.57
JAN-26	1520	CALL 認購	0	JAN-26	1520	PUT 認沽	91.57
JAN-26	1530	CALL 認購	0	JAN-26	1530	PUT 認沽	101.57
JAN-26	1540	CALL 認購	0	JAN-26	1540	PUT 認沽	111.57
JAN-26	1550	CALL 認購	0	JAN-26	1550	PUT 認沽	121.57
JAN-26	1560	CALL 認購	0	JAN-26	1560	PUT 認沽	131.57

JAN-26	1570	CALL 認購	0	JAN-26	1570	PUT 認沽	141.57
JAN-26	1580	CALL 認購	0	JAN-26	1580	PUT 認沽	151.57
JAN-26	1590	CALL 認購	0	JAN-26	1590	PUT 認沽	161.57

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。

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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營運科
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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。