

香港中央結算有限公司
(香港交易及結算所有限公司全資附屬公司)

HONG KONG SECURITIES CLEARING COMPANY LIMITED
(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: Special Arrangement for Acceptance of HKD or USD as Collateral for the Early Release of China Connect Securities that are Securities-on-hold for Further Weight Increase of China A shares in the FTSE Indices

Enquiry: China Connect Hotline (Tel: 2979 7123 E-mail : clg@hkex.com.hk)

Reference is made to the circular issued by HKSCC on 10 May 2019 (Reference: [CD/CDCO/CCASS/088/2019](#)). To cater for further weight increase of China A shares in the FTSE Indices in September 2019, HKSCC will increase the daily limit temporarily for acceptance of HKD or USD as collateral for the early release of China Connect Securities that are Securities-on-hold and adjust the haircut rate as follows:

Relevant Index Rebalancing	Applicable Period	Daily Limit (RMB equivalent per CCCP)	Haircut Rate	
			HKD	USD
FTSE	18 - 24 September 2019	3 Billion	HKD	4.5%
			USD	4.6%

Samson Ip
Senior Vice President
Clearing Risk Management