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香港聯合交易所期權結算所有限公司

(香港交易及結算所有限公司全資附屬公司)

THE SEHK OPTIONS CLEARING HOUSE LIMITED

(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: Stock Collateral Haircut

Enquiry: 2211-6901

Reference is made to the announcement of Hang Seng Indexes Company Limited on 22 May 2026 regarding the constituent changes of Hang Seng Index. The SEHK Options Clearing House Limited (SEOCH) has determined the haircut rate for the following stocks as below:

Stock (Stock Code)	Haircut Rate
J&T Global Express Ltd. - W (1519)	30%
Aluminum Corp. of China Ltd. (2600)	30%
BeOne Medicines Ltd. (6160)	30%

This haircut rate shall be applied to discount the value of the above stock collateral in covering the margin requirements of SEOCH participants' house accounts with effective from 8 June 2026.

Irene Lee

Senior Vice President

Operations Risk Management

Operations Division