

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集團全資附屬成員機構)

The SEHK Options Clearing House Limited

(A wholly-owned member of the Hong Kong Exchanges and Clearing Limited Group)

通告 CIRCULAR

事項

Subject: Update of PC-SPAN Organisation Master File

查詢

Enquiry: Ms. Natalie Pong 2211-6947

Reference is made to circular (Ref: DMD/089/11) dated 24 June 2011 regarding the capital adjustment of China CITIC Bank Corporation Ltd. ("CTB") Options Contract on 30 June 2011. For Participants planning to use the PC-SPAN¹ for calculating the margin requirements of these contracts, please be reminded that the Organisation Master File would need to be updated **on or after 30 June 2011**. Participants may choose to update the Organisation Master File via one of the following alternatives:

1. Replace the existing Organisation Master File with the latest one available on the HKEx web site.

Hyperlink of the file:

http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/orgmast/orgmast.mst

This file contains up-to-date parameters of all products cleared by the SEOCH only and does not carry parameters of other exchanges and clearing houses; or

2. Replace the existing Organisation Master File with the one posted on the Chicago Mercantile Exchange (CME) web site.

The file available on the CME web-site is maintained by the CME. Please refer to advisory notices published by the CME from time to time for the update time of the file; or

3. Manual input via the PC-SPAN interface.

Participants should use this alternative only as a last resort to avoid potential human errors during the manual process.

Should Participants choose to update the Organisation Master File via alternatives 2 and 3, you are strongly advised to ensure the accuracy of the Organisation Master File before any margin calculations by checking it against the one available on the HKEx website which is accessible through the hyperlink provided in alternative 1 above.

Felix Wang
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¹ SPAN (Standard Portfolio Analysis of Risk) is a registered trademark of the Chicago Mercantile Exchange

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