



## 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)

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## NEWS RELEASE

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9 July 2015

### HKFE Announces Revised Margins for Futures Contracts

Hong Kong Futures Exchange Limited (HKFE), a wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited (HKEx), has announced that with effect from the commencement of trading on Monday, 13 July 2015, the minimum margins to be collected by an Exchange Participant from its clients in respect of their dealings in the following futures contracts will be as outlined in the table below. The adjustments are based on the clearing company's normal procedures and standard margining methodology.

For the current margins, please refer to the margin information on the HKEx website at the following link ([http://www.hkex.com.hk/eng/market/rm/rm\\_dcrm/riskdata/margin\\_hkcc/fomargin.htm](http://www.hkex.com.hk/eng/market/rm/rm_dcrm/riskdata/margin_hkcc/fomargin.htm)).

<b>Futures Contract</b>	<b>Margin Rate</b>	<b>Initial Margin (HK\$)</b>	<b>Maintenance Margin (HK\$)</b>
iShares FTSE A50 China Index ETF	Full Rate	12,060 /lot	9,650 /lot
	Spread Rate	3,620 /spread	2,900 /spread
China AMC CSI 300 Index ETF	Full Rate	23,670 /lot	18,940 /lot
	Spread Rate	7,110 /spread	5,690 /spread
Bank of China Ltd	Full Rate	550 /lot	440 /lot
	Spread Rate	165 /spread	132 /spread
China Construction Bank Corporation	Full Rate	654 /lot	524 /lot
	Spread Rate	197 /spread	158 /spread
China Mobile Ltd	Full Rate	4,680 /lot	3,750 /lot
	Spread Rate	1,410 /spread	1,130 /spread
CITIC Ltd	Full Rate	1,250 /lot	1,000 /lot
	Spread Rate	375 /spread	300 /spread

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香港交易及結算所有限公司  
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## HKEX 香港交易所

<b>Futures Contract</b>	<b>Margin Rate</b>	<b>Initial Margin (HK\$)</b>	<b>Maintenance Margin (HK\$)</b>
CK Hutchison Holdings Ltd (CKH: Multiplier = 500)	Full Rate	4,550 /lot	3,640 /lot
	Spread Rate	1,370 /spread	1,100 /spread
CK Hutchison Holdings Ltd (CKG: Multiplier = 904)	Full Rate	8,227 /lot	6,582 /lot
	Spread Rate	2,477 /spread	1,989 /spread
CK Hutchison Holdings Ltd (CKJ: Multiplier = 1,807)	Full Rate	16,444 /lot	13,155 /lot
	Spread Rate	4,952 /spread	3,976 /spread
CK Hutchison Holdings Ltd (CKK: Multiplier = 1,236)	Full Rate	11,248 /lot	8,999 /lot
	Spread Rate	3,387 /spread	2,720 /spread
China Life Insurance Company Ltd	Full Rate	4,310 /lot	3,450 /lot
	Spread Rate	1,300 /spread	1,040 /spread
China Merchants Bank Co., Ltd	Full Rate	1,680 /lot	1,350 /lot
	Spread Rate	504 /spread	405 /spread
CSOP FTSE China A50 ETF	Full Rate	14,450 /lot	11,560 /lot
	Spread Rate	4,340 /spread	3,470 /spread
Hong Kong Exchanges and Clearing Ltd	Full Rate	4,190 /lot	3,360 /lot
	Spread Rate	1,260 /spread	1,010 /spread
Industrial and Commercial Bank of China Limited	Full Rate	653 /lot	523 /lot
	Spread Rate	196 /spread	157 /spread
Ping An Insurance (Group) Co. of China, Ltd	Full Rate	6,710 /lot	5,370 /lot
	Spread Rate	2,020 /spread	1,620 /spread
PetroChina Co. Ltd	Full Rate	1,620 /lot	1,300 /lot
	Spread Rate	486 /spread	390 /spread

HKFE emphasises that the above are minimum rates and Exchange Participants should set their margin requirements according to their clients' individual circumstances.

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