



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)

NEWS RELEASE

24 November 2015

Margin Rates Set for New Stock Futures Contracts

Hong Kong Futures Exchange Limited (HKFE), a wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited, has set margin rates for new stock futures contracts, which will be introduced on Monday, 30 November 2015.

The table below shows the minimum margins to be collected by an Exchange Participant from its clients in respect of their dealings in the contract:

Futures Contract	Margin Rate	Initial Margin (HK\$)	Maintenance Margin (HK\$)
Agricultural Bank of China Ltd	Full Rate	9,730 /lot	7,780 /lot
	Spread Rate	2,920 /spread	2,340 /spread
Alibaba Pictures Group Ltd	Full Rate	13,010 /lot	10,410 /lot
	Spread Rate	3,910 /spread	3,130 /spread
China Cinda Asset Management Co Ltd	Full Rate	13,630 /lot	10,900 /lot
	Spread Rate	4,090 /spread	3,270 /spread
CGN Power Co Ltd.	Full Rate	15,180 /lot	12,140 /lot
	Spread Rate	4,560 /spread	3,650 /spread
China Hongqiao Group Ltd	Full Rate	5,230 /lot	4,190 /lot
	Spread Rate	1,570 /spread	1,260 /spread
CRRC Corporation Ltd	Full Rate	10,010 /lot	8,010 /lot
	Spread Rate	3,010 /spread	2,410 /spread

.../2

香港交易及結算所有限公司
Hong Kong Exchanges and Clearing Limited

香港中環港景街一號國際金融中心一期12樓
12/F, One International Finance Centre, 1 Harbour View Street, Central, Hong Kong

電話 Tel: + 852 2522 1122 傳真 Fax: +852 2295 3106 網址 Website: www.hkex.com.hk 電郵 E-mail: info@hkex.com.hk

China Shenhua Energy Co Ltd	Full Rate	15,020 /lot	12,020 /lot
	Spread Rate	4,510 /spread	3,610 /spread
China CITIC Bank Corporation Ltd	Full Rate	16,470 /lot	13,180 /lot
	Spread Rate	4,950 /spread	3,960 /spread
CITIC Securities Co Ltd	Full Rate	23,730 /lot	18,990 /lot
	Spread Rate	7,120 /spread	5,700 /spread
Digital China Holdings Ltd	Full Rate	5,600 /lot	4,480 /lot
	Spread Rate	1,680 /spread	1,350 /spread
Evergrande Real Estate Group Ltd	Full Rate	30,700 /lot	24,560 /lot
	Spread Rate	9,210 /spread	7,370 /spread
Fosun International Ltd	Full Rate	15,050 /lot	12,040 /lot
	Spread Rate	4,520 /spread	3,620 /spread
Guangzhou Automobile Group Co Ltd	Full Rate	6,800 /lot	5,440 /lot
	Spread Rate	2,040 /spread	1,640 /spread
GOME Electrical Appliances Holding Ltd	Full Rate	10,790 /lot	8,630 /lot
	Spread Rate	3,240 /spread	2,590 /spread
Haitong Securities Co Ltd	Full Rate	18,360 /lot	14,690 /lot
	Spread Rate	5,510 /spread	4,410 /spread
China Huishan Dairy Holdings Co Ltd	Full Rate	9,070 /lot	7,250 /lot
	Spread Rate	2,720 /spread	2,180 /spread
Sunac China Holdings Ltd	Full Rate	6,860 /lot	5,490 /lot
	Spread Rate	2,060 /spread	1,650 /spread
Tencent Holdings Ltd	Full Rate	103,020 /lot	82,420 /lot
	Spread Rate	30,910 /spread	24,730 /spread

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

*

*

*