編號 Ref. No.:	DCRM/HKEX/009/2017
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通告 CIRCULAR

Subject: Implementation of Revised Client Margining Methodology for Derivatives Products

Enquiry: Hotline 2211-6901

We refer to our circular (Ref: DCRM/HKEX/198/2016) dated 28 September 2016 regarding the changes to the client margining methodology in Hong Kong Futures Exchange Limited, HKFE Clearing Corporation Limited (HKCC), the stock options market operated by The Stock Exchange Hong Kong Limited, and The SEHK Options Clearing House Limited (SEOCH).

Based on the positive responses from Participants and their vendors on the status of their system readiness, we have determined that the revised client margining methodology will become effective from **Monday, 13 March 2017**. We will cease to distribute the existing HKCC and SEOCH client risk parameters files from the market opens on the effective date onwards.

Should you have any enquiries in relation to the above, please call our hotline on 2211-6901.

Sanly Ho
Head
Derivatives Trading
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