



編號

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Date: 8 January 2016

香港期貨結算有限公司

(香港交易及結算所有限公司集團全資附屬成員機構)

HKFE Clearing Corporation Limited*(A wholly-owned member of the Hong Kong Exchanges and Clearing Limited Group)***通告 CIRCULAR**

事項

Subject: Margin Rates

查詢

Enquiry: Hotline 2211-6901

Please be advised that pursuant to Exchange Rule 617(d) and HKCC Rule 402, the Exchange and the Clearing House have determined that with effect from the commencement of trading on Tuesday, 12 January 2016, the margin levels of the following Futures Contracts shall be as follows:-

		<u>Client Margin</u>		<u>Clearing House Margin</u>
		<u>Initial</u>	<u>Maintenance</u>	
		<u>(HK\$)</u>	<u>(HK\$)</u>	<u>(HK\$)</u>
Bank of Communications Co., Ltd	Full Rate	405 /lot	324 /lot	311 /lot
	Spread Rate	122 /spread	98 /spread	94 /spread
China Merchants Bank Co., Ltd	Full Rate	805 /lot	644 /lot	619 /lot
	Spread Rate	242 /spread	194 /spread	186 /spread
CSOP FTSE China A50 ETF	Full Rate	7,050 /lot	5,640 /lot	5,350 /lot
	Spread Rate	2,120 /spread	1,700 /spread	1,610 /spread

Please be reminded that the above minimum margin rates are for your firm's financially strongest clients. Exchange Participants should set their margin requirements according to each client's individual circumstances.

For and on behalf of
HKFE Clearing Corporation Limited

Terence Low
Authorized Signatory

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