Risk Management Arrangements in respect of New Year Holiday

The margin levels of MSCI China Net Total Return (USD) Index ("CHN"), MSCI China A 50 Connect (USD) Index ("MCA"), MSCI Taiwan (USD) Index ("MTW"), and MSCI Taiwan Net Total Return (USD) Index ("MWN") futures contracts will be increased temporarily after the close of business of T session on 29 December 2022 as follows:

		Initial(USD)	Maintenance(USD)	
CHN	Current Level Temporarily Increased Level	2,952	2	2,361
		3,338	3	2,670
MCA	Current Level	4,149)	3,319
	Temporarily Increased Level	4,176	5	3,340
MTW	Current Level	4,056	5	3,244
	Temporarily Increased Level	4,282	2	3,425
MWN	Current Level	4,561	1	3,648
	Temporarily Increased Level	4,655	5	3,724

The margin levels of CHN, MCA, MTW and MWN futures contracts will be restored to the current levels after the close of business on 30 December 2022.

For details, please refer to:

Trading Calendar

This announcement is for reference only. We make no representations or guarantees regarding its accuracy, timeliness or completeness. For any enquiries, please contact our Trading Department at (852) 2293-9688.

Thank you! Yuanta Futures (Hong Kong) Co., Ltd 29 Dec, 2022