

关于菜籽油、菜籽粕、花生期货和期权实施 引入境外交易者业务有关事项的公告

〔2023〕5号

中国证监会已批准郑州商品交易所菜籽油、菜籽粕、花生期货和期权实施引入境外交易者业务。现将境外交易者参与上述品种交易有关事项公告如下：

一、实施时间

自北京时间2023年1月12日上午09:00起。

二、交易合约

OI2303、RM2303、PK2303和后续期货合约，以及上述期货合约为标的的期权合约。

三、外汇资金的使用

境外交易者可以使用外汇资金作为保证金。目前本所规定可用于作为保证金的外汇币种为美元，以中国外汇交易中心公布的当日人民币汇率中间价作为其市值核定的基准价，折扣比率为0.95。

当日闭市前外汇资金的市值先按照前一交易日中国外汇交易中心公布的当日人民币汇率中间价核算。当日结算时再按照中国外汇交易中心公布的当日人民币汇率中间价重新确定其市值核定的基准价并调整折算后的金额。

请各有关单位做好引入境外交易者业务的各项准备工

作，加强风险防范，确保市场平稳运行。

特此公告。

郑州商品交易所

2023年1月9日

Announcement on Matters Concerning the Introduction of Overseas Traders in Rapeseed Oil, Rapeseed Meal, Peanut Kernel Futures and Options

The China Securities Regulatory Commission (CSRC) has approved the introduction of overseas investors in rapeseed oil, rapeseed meal, peanut kernel futures and options of Zhengzhou Commodity Exchange (ZCE). The related matters are hereby notified as follows:

I. Time for Implementation

From 9:00 a.m., January 12, 2023 (GMT+8)

II. Trading Contracts

Contract OI2303, RM2303, PK2303 and subsequent contracts, and options on the aforesaid futures contracts.

III. Foreign Currencies as Margins

Overseas traders can use foreign currencies as margins. At present, USD is the only foreign currency that can be used as margins, and the current day's CNY central parity rate announced by China Foreign Exchange Trade System (CFETS) will be used as the benchmark price to calculate the market value of foreign currencies, with a haircut of 5%.

Before the market close of each trading day, ZCE will use the previous day's CNY central parity rate announced by the CFETS to calculate the market value of foreign currencies. At the time of settlement on each trading day, ZCE will use the current day's CNY central parity rate announced by the CFETS as the benchmark price to adjust the market value and discounted value of foreign currencies.

All relevant parties are required to make full preparations and strengthen the prevention of market risks, so as to ensure the smooth market operation.

Zhengzhou Commodity Exchange

January 9, 2023

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