

Hong Kong Futures Margin Requirement

*(Margin level subjects to latest changes in relevant exchanges)

Products	Exchanges	Futures Trader Product Code	Contract Size	Initial Margin (HKD)	Maintenance Margin (HKD)	Minimum Price Fluctuations	Trading Hours - HKT
Index Futures							
Hang Seng Index Futures	HKEx	HSI	HKD50 x Index	168,112	134,489	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini Hang Seng Index Futures	HKEx	MHI	HKD10 x Index	33,622	26,897	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
H-share Index Futures	HKEx	HHI	HKD50 x Index	50,207	40,165	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini H-share Index Futures	HKEx	MCH	HKD10 x Index	13,127	10,501	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
HSTECH Futures	HKEx	HTI	HKD50 x Index	58,094	46,475	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
MSCI Taiwan (USD) Index Futures	HKEx	MTW	USD100 x Index	USD 13,087	USD 10,469	0.1 = USD 10	0845-1345. 1430-0300
MSCI China A 50 Connect Index	HKEx	MCA	USD 5 X Index	USD 4,282	USD 3,425	0.2 = USD 5	0915-1200, 1300-1630, 1715-0300
HSCEI DIVIDEND	HKEx	DHH	HK\$50 x Index	1,489	1,191	0.01 = 0.5 HKD	0915-1200, 1300-1630,
HSI DIVIDEND	HKEx	DHS	HK\$50x Index	4,269	3,415	0.01 = 0.5 HKD	0915-1200, 1300-1630,
Stock Futures							
Bank of China Limited	HKEx	BCL	1,000	924	738		0930-1200, 1300-1600
Bank of Communications Co Ltd	HKEx	BCM	1,000	1,034	826		0930-1200, 1300-1600
China Construction Bank Corporation	HKEx	CCB	1,000	1,284	1,026		0930-1200, 1300-1600

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China AMC CSI 300 index EFT Futures	HKEx	AMC	2,000	15,400	12,320		0930-1200, 1300-1600
China Petroleum & Chemical Corporation	HKEx	CPC	2,000	1,236	988		0930-1200, 1300-1600
China Telecom Corporation Ltd	HKEx	CTC	2,000	3,112	2,488		0930-1200, 1300-1600
CSOP FTSE China A50 ETF	HKEx	CSA	5,000	11,810	9,448		0930-1200, 1300-1600
Hong Kong and China Gas Co Ltd	HKEx	HKG	1,000	932	744		0930-1200, 1300-1600
Industrial and Commercial Bank of China Ltd	HKEx	ICB	1,000	872	696		0930-1200, 1300-1600
MTR Corporation Ltd	HKEx	MTR	500	1,758	1,406		0930-1200, 1300-1600
iShares FTSE A50 China Index ETF Futures	HKEx	A50	5,000	12,262	9,808		0930-1200, 1300-1600

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PetroChina Company Ltd	HKEx	PEC	2,000	1,614	1,614		0930-1200, 1300-1600
PICC Property and Casualty Co Ltd	HKEx	PIC	2,000	7,474	5,978		0930-1200, 1300-1600
Currency Futures							
EUR / CNH	HKEx	CEU	EUR 50,000	CNY 13,619.00	CNY 10,895.00	CNY 0.0001	0830-1630, 1715-0300
CNH/USD	HKEx	UCN	RMB 300,000	USD 824.00	USD 659.00	USD 0.0001	0830-1630, 1715-0300
USD/CNH	HKEx	CUS	USD 100,000	CNY 14,483.00	CNY 11,586.00	CNY 0.0001	0830-1630, 1715-0300
INR/USD	HKEx	CIN	INR 2,000,000	USD 400.00	USD 320.00	0.01 CNY cents	0830-1630, 1715-0300
Mini USD/CNH	HKEx	MCS	USD 20,000	CNY 2,886.00	CNY 2,308.00	CNY 0.0001	0830-1630, 1715-0300

Disclaimer:

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