

**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
<b>Index Futures</b>							
Hang Seng Index Futures	HKEx	HSI	HKD50 x Index	121,229	96,983	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini Hang Seng Index Futures	HKEx	MHI	HKD10 x Index	24,245	19,396	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
H-share Index Futures	HKEx	HHI	HKD50 x Index	44,488	35,590	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini H-share Index Futures	HKEx	MCH	HKD10 x Index	8,897	7,117	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
HSTECH Futures	HKEx	HTI	HKD50 x Index	34,553	27,642	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
MSCI Taiwan (USD) Index Futures	HKEx	MTW	USD100 x Index	USD 13,233	USD 10,586	0.1 = USD 10	0845-1345, 1430-0300
MSCI China A 50 Connect Index	HKEx	MCA	USD 5 X Index	USD 6,344	USD 5,075	0.2 = USD 5	0915-1200, 1300-1630, 1715-0300
HSCEI DIVIDEND	HKEx	DHH	HK\$50 x Index	869	695	0.01 = 0.5 HKD	0915-1200, 1300-1630,
HSI DIVIDEND	HKEx	DHS	HK\$50 x Index	2,181	1,744	0.01 = 0.5 HKD	0915-1200, 1300-1630,
HS Biotech Index Futures	HKEx	HBI	HK\$50 x Index	87607	70085	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
<b>Stock Futures</b>							
Bank of China Limited	HKEx	BCL	1,000	624	498		0930-1200, 1300-1600
Bank of Communications Co Ltd	HKEx	BCM	1,000	908	726		0930-1200, 1300-1600
China Construction Bank Corporation	HKEx	CCB	1,000	1,058	846		0930-1200, 1300-1600

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China AMC CSI 300 index EFT Futures	HKEx	AMC	2,000	13,990	11,192		0930-1200, 1300-1600
China Petroleum & Chemical Corporation	HKEx	CPC	2,000	1,880	1,504		0930-1200, 1300-1600
China Telecom Corporation Ltd	HKEx	CTC	2,000	1,350	1,080		0930-1200, 1300-1600
CSOP FTSE China A50 ETF	HKEx	CSA	5,000	9,762	7,808		0930-1200, 1300-1600
Hong Kong and China Gas Co Ltd	HKEx	HKG	1,000	952	760		0930-1200, 1300-1600
Industrial and Commercial Bank of China Ltd	HKEx	ICB	1,000	866	692		0930-1200, 1300-1600
MTR Corporation Ltd	HKEx	MTR	500	3,164	2,530		0930-1200, 1300-1600
iShares FTSE A50 China Index ETF Futures	HKEx	A50	5,000	10,560	8,448		0930-1200, 1300-1600

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PetroChina Company Ltd	HKEx	PEC	2,000	3,564	2,850		0930-1200, 1300-1600
PICC Property and Casualty Co Ltd	HKEx	PIC	2,000	5,558	4,446		0930-1200, 1300-1600

#### Currency Futures

EUR / CNH	HKEx	CEU	EUR 50,000	CNY 8,246.00	CNY 6,596.00	CNY 0.0001	0830-1630, 1715-0300
CNH/USD	HKEx	UCN	RMB 300,000	USD 869.00	USD 695.00	USD 0.0001	0830-1630, 1715-0300
USD/CNH	HKEx	CUS	USD 100,000	CNY 13,685.00	CNY 10,948.00	CNY 0.0001	0830-1630, 1715-0300
Mini USD/CNH	HKEx	MCS	USD 20,000	USD 2,739.00	USD 2,191.00	CNY 0.0001	0830-1630, 1715-0300

#### Disclaimer:

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