

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	88,312	70,649	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini Hang Seng Index Futures	HKEx	MHI	HKD10 x Index	17,662	14,129	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
H-share Index Futures	HKEx	HHI	HKD50 x Index	34,912	27,929	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini H-share Index Futures	HKEx	MCH	HKD10 x Index	6,982	5,585	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
HSTECH Futures	HKEx	HTI	HKD50 x Index	23,168	18,534	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
HSI Volatility Index Futures	HKEx	VHS	HKD5000 x Index	27,610	22,088	0.05 = HKD 250	0915-1200, 1300-1630
IBOVESPA Futures	HKEx	BOV	HKD5 x Index	40,831	32,664	5 = HKD 5	0915-1200, 1300-1630
Sensex Index Futures	HKEx	BSE	HKD10 x Index	22,942	18,353	1 = HKD 10	0915-1200, 1300-1630
FTSE/JSE Top40 Futures	HKEx	SAF	HKD10 x Index	40,259	32,207	1 = HKD 10	0915-1200, 1300-1630
MICEX Index Futures	HKEx	MCX	HKD100 x Index	43,677	34,941	0.05 = HKD 100	0915-1200, 1300-1630
Gold Futures	HKEx	GLD	100 oz	5,390	4,310	0.1 = USD 10	0830-1700
MSCI Taiwan (USD) Index Futures	HKEx	MTW	USD100 x Index	USD 3,497	USD 2,797	0.1 = USD 10	0845-1345, 1430-0300
MSCI China A 50 Connect Index	HKEx	MCA	USD 5 X Index	USD 4,123	USD 3,298	0.2 = USD 5	0915-1200, 1300-1630, 1715-0300
HSCEI DIVIDEND	HKEx	DHH	HK\$50 x Index	1,396	1,116	0.01 = 0.5 HKD	0915-1200, 1300-1630,
HSI DIVIDEND	HKEx	DHS	HK\$50x Index	3,724	2,979	0.01 = 0.5 HKD	0915-1200, 1300-1630,

Stock Futures

Aluminum Corporation of China Ltd	HKEx	ALC	2,000	1,486	1,188		0930-1200, 1300-1600
AIA Group Limited	HKEx	AIA	1,000	17,102	13,680		0930-1200, 1300-1600
AAC Technologies Holdings Inc.	HKEx	AAC	1,000	10,240	8,192		0930-1200, 1300-1600
Bank of China Limited	HKEx	BCL	1,000	360	288		0930-1200, 1300-1600
Bank of Communications Co Ltd	HKEx	BCM	1,000	602	480		0930-1200, 1300-1600
The Bank of East Asia Ltd	HKEx	BEA	200	860	688		0930-1200, 1300-1600
BOC Hong Kong (Holdings) Ltd	HKEx	BOC	500	2,294	1,834		0930-1200, 1300-1600
China Construction Bank Corporation	HKEx	CCB	1,000	646	516		0930-1200, 1300-1600
China Communications Construction Co Ltd	HKEx	CCC	1,000	1,416	1,132		0930-1200, 1300-1600
China Mobile Ltd	HKEx	CHT	500	5,744	4,594		0930-1200, 1300-1600

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China Unicom Ltd	HKEx	CHU	2,000	3,590	2,872		0930-1200, 1300-1600
Country Garden Holdings Co. Ltd	HKEx	COG	5,000	12,980	10,384		0930-1200, 1300-1600
CITIC Pacific Ltd	HKEx	CIT	1,000	1,610	1,288		0930-1200, 1300-1600
CK Hutchison Holdings Ltd	HKEx	CKH	1,000	6,702	5,360		0930-1200, 1300-1600
China AMC CSI 300 index EFT Futures	HKEx	AMC	2,000	12,634	10,106		0930-1200, 1300-1600
China Life Insurance Company Ltd	HKEx	CLI	1,000	3,324	2,658		0930-1200, 1300-1600
CLP Holdings Ltd	HKEx	CLP	500	5,478	4,382		0930-1200, 1300-1600
China Merchants Bank Co Ltd	HKEx	CMB	500	1,500	1,200		0930-1200, 1300-1600
CNOOC Ltd	HKEx	CNC	1,000	1,218	974		0930-1200, 1300-1600
Cathay Pacific Airways Ltd	HKEx	CPA	1,000	1,526	1,220		0930-1200, 1300-1600
China Petroleum & Chemical Corporation	HKEx	CPC	2,000	978	782		0930-1200, 1300-1600
China Telecom Corporation Ltd	HKEx	CTC	2,000	752	600		0930-1200, 1300-1600
CSOP FTSE China A50 ETF	HKEx	CSA	5,000	9,548	7,638		0930-1200, 1300-1600
Esprit Holdings Ltd	HKEx	ESP	100	94	74		0930-1200, 1300-1600
Foxconn International Holdings Ltd	HKEx	FIH	1,000	598	478		0930-1200, 1300-1600
Power Assets Holding Limited	HKEx	HEH	500	4,600	3,680		0930-1200, 1300-1600
Hong Kong Exchanges and Clearing Ltd	HKEx	HEX	100	2,600	2,080		0930-1200, 1300-1600
HSBC Holdings Plc	HKEx	HKB	400	3,616	2,892		0930-1200, 1300-1600
Hong Kong and China Gas Co Ltd	HKEx	HKG	1,000	1,036	828		0930-1200, 1300-1600
Henderson Land Development Co Ltd	HKEx	HLD	1,000	6,384	5,106		0930-1200, 1300-1600
Huaneng Power International Inc	HKEx	HNP	2,000	1,914	1,530		0930-1200, 1300-1600
Hang Seng Bank Ltd	HKEx	HSB	100	2,150	1,720		0930-1200, 1300-1600
Industrial and Commercial Bank of China Ltd	HKEx	ICB	1,000	532	424		0930-1200, 1300-1600
MTR Corporation Ltd	HKEx	MTR	500	2,686	2,148		0930-1200, 1300-1600
iShares FTSE A50 China Index ETF Futures	HKEx	A50	5,000	9,894	7,914		0930-1200, 1300-1600

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New World Development Co Ltd	HKEx	NWD	1,000	1,276	1,020		0930-1200, 1300-1600
Ping An Insurance (Group) Co of China Ltd	HKEx	PAI	500	3,244	2,594		0930-1200, 1300-1600
PetroChina Company Ltd	HKEx	PEC	2,000	1,148	918		0930-1200, 1300-1600
PICC Property and Casualty Co Ltd	HKEx	PIC	2,000	2,162	1,728		0930-1200, 1300-1600
Sun Hung Kai Properties Ltd	HKEx	SHK	1,000	15,054	12,042		0930-1200, 1300-1600
Swire Pacific Ltd "A"	HKEx	SWA	500	5,132	4,104		0930-1200, 1300-1600
The Wharf (Holdings) Ltd	HKEx	WHL	1,000	8,830	7,064		0930-1200, 1300-1600
Currency Futures							
EUR / CNH	HKEx	CEU	EUR 50,000	USD 7,581.00	USD 6,064.00	CNY 0.0001	0830-1630, 1715-0300
CNH/USD	HKEx	UCN	RMB 300,000	USD 755.00	USD 604.00	USD 0.0001	0830-1630, 1715-0300
USD/CNH	HKEx	CUS	USD 100,000	CNY 11,903.00	CNY 9,522.00	CNY 0.0001	0830-1630, 1715-0300
INR/USD	HKEx	CIN	INR 2,000,000	USD 500.00	USD 400.00	0.01 CNY cents	0830-1630, 1715-0300
Mini USD/CNH	HKEx	MCS	USD 20,000	CNY 2,380.00	CNY 1,904.00	CNY 0.0001	0830-1630, 1715-0300

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