



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	113,175	90,972	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini Hang Seng Index Futures	HKEx	MHI	HKD10 x Index	22,743	18,194	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
H-share Index Futures	HKEx	HHI	HKD50 x Index	44,355	35,484	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini H-share Index Futures	HKEx	MCH	HKD10 x Index	8,871	7,096	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
HSTECH Futures	HKEx	HTI	HKD50 x Index	31,055	24,844	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
MSCI Taiwan (USD) Index Futures	HKEx	MTW	USD100 x Index	USD 5,985	USD 6,766	0.1 = USD 10	0845-1345. 1430-0300
MSCI China A 50 Connect Index	HKEx	MCA	USD 5 X Index	USD 6,197	USD 4,788	0.2 = USD 5	0915-1200, 1300-1630, 1715-0300
HSCEI DIVIDEND	HKEx	DHH	HK\$50 x Index	1,356	1,084	0.01 = 0.5 HKD	0915-1200, 1300-1630,
HSI DIVIDEND	HKEx	DHS	HK\$50x Index	4,309	3,447	0.01 = 0.5 HKD	0915-1200, 1300-1630,
Stock Futures							
Bank of China Limited	HKEx	BCL	1,000	570	456		0930-1200, 1300-1600
Bank of Communications Co Ltd	HKEx	BCM	1,000	906	724		0930-1200, 1300-1600
China Construction Bank Corporation	HKEx	CCB	1,000	882	704		0930-1200, 1300-1600

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China AMC CSI 300 index EFT Futures	HKEx	AMC	2,000	21,466	17,172		0930-1200, 1300-1600
China Petroleum & Chemical Corporation	HKEx	CPC	2,000	1,726	1,380		0930-1200, 1300-1600
China Telecom Corporation Ltd	HKEx	CTC	2,000	1,446	1,156		0930-1200, 1300-1600
CSOP FTSE China A50 ETF	HKEx	CSA	5,000	15,162	12,128		0930-1200, 1300-1600
Hong Kong and China Gas Co Ltd	HKEx	HKG	1,000	784	626		0930-1200, 1300-1600
Industrial and Commercial Bank of China Ltd	HKEx	ICB	1,000	730	584		0930-1200, 1300-1600
MTR Corporation Ltd	HKEx	MTR	500	1,810	1,448		0930-1200, 1300-1600
iShares FTSE A50 China Index ETF Futures	HKEx	A50	5,000	15,880	12,704		0930-1200, 1300-1600

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PetroChina Company Ltd	HKEx	PEC	2,000	2,292	1,832		0930-1200, 1300-1600
PICC Property and Casualty Co Ltd	HKEx	PIC	2,000	5,506	4,404		0930-1200, 1300-1600
Currency Futures							
EUR / CNH	HKEx	CEU	EUR 50,000	CNY 7,275.00	CNY 5,820.00	CNY 0.0001	0830-1630, 1715-0300
CNH/USD	HKEx	UCN	RMB 300,000	USD 825.00	USD 660.00	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 379.00	USD 303.00	0.01 CNY cents	0830-1630, 1715-0300
Mini USD/CNH	HKEx	MCS	USD 20,000	CNY 2,899.00	CNY 2,319.00	CNY 0.0001	0830-1630, 1715-0300

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