

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	109,991	87,992	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini Hang Seng Index Futures	HKEx	MHI	HKD10 x Index	21,998	17,598	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	10,041	8,032	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
HSTECH Futures	HKEx	HTI	HKD50 x Index	43,264	34,611	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
MSCI Taiwan (USD) Index Futures	HKEx	MTW	USD100 x Index	USD 5,838	USD 4,670	0.1 = USD 10	0845-1345. 1430-0300
MSCI China A 50 Connect Index	HKEx	MCA	USD 5 X Index	USD 3,923	USD 3,138	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	4,295	3,436	0.01 = 0.5 HKD	0915-1200, 1300-1630,
Stock Futures							
Bank of China Limited	HKEx	BCL	1,000	622	622		0930-1200, 1300-1600
Bank of Communications Co Ltd	HKEx	BCM	1,000	946	946		0930-1200, 1300-1600
China Construction Bank Corporation	HKEx	CCB	1,000	936	936		0930-1200, 1300-1600

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China AMC CSI 300 index EFT Futures	HKEx	AMC	2,000	11,624	11,624		0930-1200, 1300-1600
China Petroleum & Chemical Corporation	HKEx	CPC	2,000	1,102	1,102		0930-1200, 1300-1600
China Telecom Corporation Ltd	HKEx	CTC	2,000	3,404	3,404		0930-1200, 1300-1600
CSOP FTSE China A50 ETF	HKEx	CSA	5,000	8,644	8,644		0930-1200, 1300-1600
Hong Kong and China Gas Co Ltd	HKEx	HKG	1,000	888	888		0930-1200, 1300-1600
Industrial and Commercial Bank of China Ltd	HKEx	ICB	1,000	762	762		0930-1200, 1300-1600
MTR Corporation Ltd	HKEx	MTR	500	1,742	1,742		0930-1200, 1300-1600
iShares FTSE A50 China Index ETF Futures	HKEx	A50	5,000	9,230	9,230		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	4,468	4,468		0930-1200, 1300-1600
Currency Futures							
EUR / CNH	HKEx	CEU	EUR 50,000	CNY 8,871.00	CNY 7,096.00	CNY 0.0001	0830-1630, 1715-0300
CNH/USD	HKEx	UCN	RMB 300,000	USD 829.00	USD 663.00	USD 0.0001	0830-1630, 1715-0300
USD/CNH	HKEx	CUS	USD 100,000	CNY 14,403.00	CNY 11,522.00	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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