

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	117,239	93,791	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini Hang Seng Index Futures	HKEx	MHI	HKD10 x Index	23,447	18,757	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
H-share Index Futures	HKEx	HHI	HKD50 x Index	44,754	35,803	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Mini H-share Index Futures	HKEx	MCH	HKD10 x Index	8,950	7,160	1 = HKD 10	0915-1200, 1300-1630, 1715-0300
HSTECH Futures	HKEx	HTI	HKD50 x Index	34,965	27,972	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
MSCI Taiwan (USD) Index Futures	HKEx	MTW	USD100 x Index	USD 14,590	USD 11,672	0.1 = USD 10	0845-1345, 1430-0300
MSCI China A 50 Connect Index	HKEx	MCA	USD 5 X Index	USD 7,062	USD 5,649	0.2 = USD 5	0915-1200, 1300-1630, 1715-0300
HSCEI DIVIDEND	HKEx	DHH	HK\$50 x Index	969	775	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	92355	73884	1 = HKD 50	0915-1200, 1300-1630, 1715-0300
Stock Futures							
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

中國光大證券國際有限公司

總辦事處：香港銅鑼灣希慎道33號利園一期28樓

電話：+852 2822 5001 (香港) +86 4001 195 525 (內地)

傳真：+852 3920 2789

網址：http://www.ebshk.com

China Everbright Securities International Company Limited

Head Office :28/F, Lee Garden One, 33 Hysan Avenue, Causeway Bay, Hong Kong

General Line : +852 2822 5001 (Hong Kong) +86 4001 195 525 (Mainland)

Fax : +852 3920 2789

Website : http://www.ebshk.com

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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 7,767.00	CNY 6,213.00	CNY 0.0001	0830-1630, 1715-0300
CNH/USD	HKEx	UCN	RMB 300,000	USD 877.00	USD 701.00	USD 0.0001	0830-1630, 1715-0300
USD/CNH	HKEx	CUS	USD 100,000	CNY 13,592.00	CNY 10,873.00	CNY 0.0001	0830-1630, 1715-0300
Mini USD/CNH	HKEx	MCS	USD 20,000	USD 2,726.00	USD 2,180.00	CNY 0.0001	0830-1630, 1715-0300

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