

December 2024

Futures Contract	Stock	Product		Margin (per contract)		Tier No.
	Number	Code		Initial Margin	M. Margin	
Hang Seng Index Futures		HSI	HK\$50 per index point	113,715	90,972	
Mini-Hang Seng Index Futures		MHI	HK\$10 per index point	22,743	18,194	
H-shares Index Futures		HHI	HK\$50 per index point	44,355	35,484	
Mini H-shares Index Futures		MCH	HK\$10 per index point	8,871	7,096	
Hang Seng TECH Index Futures		HTI	HK\$50 per index point	31,055	24,844	
CES China 120 Index Futures		CHH	HK\$50 per index point	22,078	17,662	
USD/CNH Futures		CUS	USD100,000	RMB 14,483	RMB 11,586	
Mini USD/CNH Futures		MCS	USD20,000	RMB 2,899	RMB 2,319	
CNH/USD Futures		UCN	RMB300,000	USD 825	USD 660	
EUR/CNH Futures		CEU	EUR50,000	RMB 7,275	RMB 5,820	
JPY/CNH Futures		CJP	JPY6,000,000	RMB 10,467	RMB 8,373	
AUD/CNH Futures		CAU	AUD80,000	RMB 11,118	RMB 8,894	
CK Hutchison Holdings Ltd Futures	1	CKH	500 shares	1,328	1,062	2
CLP Holdings Ltd Futures	2	CLP	500 shares	2,221	1,776	1
Hong Kong and China Gas Co Ltd Futures	3	HKG	1,000 shares	392	313	3
The Wharf (Holdings) Ltd Futures	4	WHL	1,000 shares	1,928	1,542	2
HSBC Holdings Ltd Futures	5	HKB	400 shares	1,901	1,520	2
Power Assets Holdings Limited Futures	6	HEH	500 shares	1,689	1,351	2
Hang Seng Bank Ltd Futures	11	HSB	100 shares	613	490	2
Henderson Land Development Co Ltd Futures	12	HLD	1,000 shares	1,968	1,574	2
Sun Hung Kai Properties Ltd Futures	16	SHK	1,000 shares	5,546	4,436	1
New World Development Co Ltd Futures	17	NWD	1,000 shares	1,423	1,138	2
Swire Pacific Ltd "A" Futures	19	SWA	500 shares	2,314	1,851	1
Bank of East Asia Ltd Futures	23	BEA	200 shares	127	101	3
Galaxy Entertainment Group Ltd Futures	27	GLX	1,000 shares	5,107	4,085	1
MTR Corporation Ltd Futures	66	MTR	500 shares	905	724	2
Geely Automobile Holdings Ltd Futures	175	GAH	5,000 shares	11,251	9,000	1
Alibaba Health Information Technology Ltd Futures	241	ALH	2,000 shares	2,181	1,744	3
CITIC Ltd Futures	267	CIT	1,000 shares	1,267	1,013	3
Kingdee International Software Group Co Ltd Futures	268	KDS	2,000 shares	3,923	3,138	2
BYD Electronic International Company Ltd Futures	285	BYE	1,000 shares	6,051	4,840	1
China Petroleum & Chemical Corporation Futures	386	CPC	2,000 shares	863	690	3
Hong Kong Exchanges and Clearing Ltd Futures	388	HEX	100 shares	5,040	4,032	1
China Overseas Land & Investment Ltd Futures	688	COL	2,000 shares	5,306	4,244	1
Tencent Holdings Ltd Futures	700	TCH	100 shares	3,750	3,000	1
China Telecom Corporation Ltd Futures	728	CTC	2,000 shares	723	578	3
China Unicom (Hong Kong) Ltd Futures	762	CHU	2,000 shares	1,556	1,244	2
China Tower Corporation Limited	788	TWR	10,000 shares	1,079	863	3
Link Real Estate Investment Trust Futures	823	LNK	1,000 shares	2,261	1,808	1
PetroChina Company Ltd Futures	857	PEC	2,000 shares	1,146	916	2
Xinyi Glass Holdings Limited Futures	868	GHL	2,000 shares	3,165	2,532	2
CNOOC Ltd Futures	883	CNC	1,000 shares	1,981	1,584	2
Huaneng Power International Inc Futures	902	HNP	2,000 shares	873	698	3
Anhui Conch Cement Co. Ltd Futures	914	ACC	500 shares	1,489	1,191	2
China Construction Bank Corporation Futures	939	CCB	1,000 shares	441	352	3
China Mobile Ltd Futures	941	CHT	500 shares	2,354	1,883	1
Xinyi Solar Holdings Limited Futures	968	SHL	2,000 shares	1,675	1,340	2
Semiconductor Manufacturing Intl Corp Futures	981	SMC	2,500 shares	16,864	13,491	1
China CITIC Bank Corporation Ltd Futures	998	CTB	20,000 shares	8,006	6,404	1
Kuaishou Technology Futures	1024	KST	500 shares	5,386	4,308	1
China Shenhua Energy Co Ltd Futures	1088	CSE	500 shares	1,729	1,383	2
Yankuang Energy Group Co. Ltd. Futures	1171	YZC	2,000 shares	2,407	1,925	1
BYD Company Ltd Futures	1211	BYD	500 shares	16,066	12,852	1
Agricultural Bank of China Ltd Futures	1288	ABC	10,000 shares	3,072	2,457	1
AIA Group Ltd Futures	1299	AIA	1,000 shares	6,197	4,957	1
New China Life Insurance Co Ltd Futures	1336	NCL	1,000 shares	7,049	5,639	2
China Cinda Asset Management Co, Ltd Futures	1359	CDA	5,000 shares	2,926	2,340	3

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	Number	Code		Initial Margin	M. Margin	
Industrial and Commercial Bank of China Ltd Futures	1398	ICB	1,000 shares	365	292	3
Ganfeng Lithium Company Limited Futures	1772	GLI	200 shares	1,122	897	3
China Communications Construction Co Ltd Futures	1800	CCC	1,000 shares	692	553	3
XiaoMi Corporation Futures	1810	MIU	1,000 shares	3,059	2,447	2
CGN Power Co, Ltd Futures	1816	CGN	10,000 shares	3,471	2,776	2
Ping An Healthcare and Technology Ltd Futures	1833	PHT	500 shares	1,211	968	3
Budweiser Brewing Company APAC Limited Futures	1876	BUD	1,000 shares	1,296	1,036	2
China Coal Energy Co Ltd Futures	1898	CCE	1,000 shares	1,032	825	3
Sunac China Holdings Ltd Futures	1918	SUN	2,000 shares	3,045	2,436	3
COSCO Shipping Holdings Company Limited	1919	COS	2,500 shares	3,404	2,723	2
Sands China Ltd Futures	1928	SAN	400 shares	1,089	871	2
China Minsheng Banking Corp, Ltd Futures	1988	MSB	10,000 shares	3,245	2,596	1
Country Garden Holdings Co. Ltd. Futures	2007	COG	5,000 shares	804	643	3
Li Auto Futures	2015	LAU	200 shares	3,697	2,957	1
AAC Technologies Holdings Inc. Futures	2018	AAC	1,000 shares	5,293	4,234	2
Guangzhou Automobile Group Co, Ltd Futures	2238	GAC	4,000 shares	2,633	2,106	2
WuXi Biologics (Cayman) Inc. Futures	2269	WXB	500 shares	1,835	1,468	2
Ping An Insurance (Group) Co of China Ltd Futures	2318	PAI	500 shares	3,976	3,180	2
PICC Property and Casualty Co Ltd Futures	2328	PIC	2,000 shares	2,753	2,202	2
Li Ning Company Limited Futures	2331	LNI	500 shares	1,369	1,095	2
Great Wall Motor Co Ltd Futures	2333	GWM	10,000 shares	21,186	16,948	1
Sunny Optical Technology (Group) Co. Ltd Futures	2382	SNO	1,000 shares	9,602	7,681	1
BOC Hong Kong (Holdings) Ltd Futures	2388	BOC	500 shares	847	677	2
Aluminum Corporation of China Ltd Futures	2600	ALC	2,000 shares	1,928	1,542	3
China Pacific Insurance (Group) Co. Ltd Futures	2601	CPI	1,000 shares	4,681	3,744	2
China Life Insurance Company Ltd Futures	2628	CLI	1,000 shares	3,391	2,712	2
Tracker Fund of Hong Kong Futures	2800*	TRF	50,000 shares	93,286	74,628	1
CSOP FTSE China A50 ETF Futures	2822	CSA	5,000 shares	7,581	6,064	1
iShares FTSE A50 China Index ETF Futures	2823	A50	5,000 shares	7,940	6,352	1
Hang Seng China Enterprises Index ETF Futures	2828	HCF	5,000 shares	38,304	30,643	1
Zijin Mining Group Co, Ltd Futures	2899	ZJM	2,000 shares	3,617	2,893	2
China AMC CSI 300 index ETF Futures	3188	AMC	2,000 shares	10,733	8,586	1
Bank of Communications Co Ltd Futures	3328	BCM	1,000 shares	453	362	3
China Evergrande Group Futures	3333	EVG	2,000 shares	168	134	3
Meituan Dianping Futures	3690	MET	500 shares	15,999	12,799	1
Kingsoft Corporation Ltd Futures	3888	KSO	1,000 shares	5,679	4,543	1
China Merchants Bank Co Ltd Futures	3968	CMB	500 shares	2,912	2,329	2
Bank of China Ltd Futures	3988	BCL	1,000 shares	285	228	3
China Molybdenum Company Limited Futures	3993	MOL	9,000 shares	8,897	7,117	1
CITIC Securities Co Ltd Futures	6030	CTS	1,000 shares	6,995	5,596	2
ZhongAn Online P & C Insurance Co Ltd Futures	6060	ZAO	1,000 shares	3,750	3,000	2
JD Health International Inc. Futures	6618	JDH	500 shares	2,673	2,138	2
Haitong Securities Co Ltd Futures	6837	HAI	10,000 shares	17,994	14,395	1
Haidilao International Ltd Futures	6862	HDO	1,000 shares	2,846	2,276	2
JD.com, Inc Futures	9618	JDC	500 shares	12,768	10,214	1
Bilibili Inc. Futures	9626	BLI	60 shares	2,473	1,978	3
Nongfu Spring Co Ltd Futures	9633	NFU	1,000 shares	4,894	3,915	1
XPeng Inc. Futures	9868	PEN	200 shares	2,274	1,819	2
Baidu, Inc. Futures	9888	BIU	150 shares	2,021	1,616	2
Weibo Futures	9898	WEB	100 shares	1,271	1,016	2
Trip.com Group Ltd Futures	9961	TRP	150 shares	10,719	8,575	1
Alibaba Group Holding Ltd Futures	9988	ALB	500 shares	5,971	4,776	1
NetEase Inc Futures	9999	NTE	500 shares	9,482	7,585	1
London Aluminium Mini Futures		LRA	5 tonnes	RMB 9,190	RMB 7,352	
London Copper Mini Futures		LRC	5 tonnes	RMB 21,000	RMB 16,800	
London Zinc Mini Futures		LRZ	5 tonnes	RMB 9,762	RMB 7,809	
London Nickel Mini Futures		LRN	1 tonne	RMB 38,703	RMB 30,962	
London Lead Mini Futures		LRP	5 tonnes	RMB 5,838	RMB 4,670	
London Tin Mini Futures		LRS	1 tonne	RMB 26,719	RMB 21,375	
Hang Seng Mainland Banks Index Futures		MBI	HK\$50 per index point	13,193	10,554	

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	Number	Code		Margin (per contract) (USD)		Tier No.
				Initial Margin	M. Margin	
MSCI China (USD) Index Futures		CHI	USD 500 per index point	3,019	2,415	
MSCI China Net Total Return (USD) Index Futures		CHN	USD 50 per index point	3,218	2,574	
MSCI EM Asia Net Total Return (USD) Index Futures		EAN	USD 100 per index point	3,936	3,148	
MSCI Emerging Markets Net Total Return (USD) Index Futures		EMN	USD 100 per index point	3,085	2,468	
MSCI EM Asia ex China Net Total Return (USD) Index Futures		MAC	USD 20 per index point	6,277	5,021	
MSCI EM Asia ex Korea Net Total Return (USD) Index Futures		MAK	USD 20 per index point	3,910	3,128	
MSCI Australia Net Total Return (USD) Index Futures		MAN	USD 10 per index point	3,404	2,723	
MSCI China A 50 Connect (USD) Index		MCA	USD 25 per index point	6,197	4,957	
MSCI Indonesia Net Total Return (USD) Index Futures		MDN	USD 10 per index point	1,191	952	
MSCI EM EMEA Net Total Return (USD) Index Futures		MEE	USD 100 per index point	2,061	1,648	
MSCI Emerging Markets (USD) Index Futures		MEI	USD 50 per index point	2,965	2,372	
MSCI EM LatAm Net Total Return (USD) Index Futures		MEL	USD 100 per index point	2,952	2,361	
MSCI Singapore Free Net Total Return (USD) Index Futures		MGN	USD 50 per index point	4,522	3,617	
MSCI Hong Kong Net Total Return (USD) Index Futures		MHK	USD 1 per index point	4,734	3,787	
MSCI Indonesia (USD) Index Futures		MIA	USD 2 per index point	934	747	
MSCI India Net Total Return (USD) Index Futures		MIN	USD 100 per index point	8,964	7,171	
MSCI Japan Net Total Return (USD) Index Futures		MJU	USD 10 per index point	4,282	3,425	
MSCI Malaysia (USD) Index Futures		MMA	USD 100 per index point	541	432	
MSCI Malaysia Net Total Return (USD) Index Futures		MMN	USD 20 per index point	1,835	1,468	
MSCI India (USD) Index Futures		MND	USD 50 per index point	3,630	2,904	
MSCI New Zealand Net Total Return (USD) Index Futures		MNZ	USD 100 per index point	3,285	2,628	
MSCI Pacific Net Total Return (USD) Index Futures		MPC	USD 10 per index point	3,923	3,138	
MSCI Pacific ex Japan Net Total Return (USD) Index Futures		MPJ	USD 10 per index point	6,517	5,213	
MSCI Philippines Net Total Return (USD) Index Futures		MPN	USD 10 per index point	1,556	1,244	
MSCI Philippines (USD) Index Futures		MPS	USD 50 per index point	844	675	
MSCI Singapore Net Total Return (USD) Index Futures		MSN	USD 5 per index point	5,014	4,011	
SCI Thailand (USD) Index Futures		MTD	USD 20 per index point	615	492	
MSCI Thailand Net Total Return (USD) Index Futures		MTN	USD 10 per index point	790	632	
MSCI Taiwan (USD) Index Futures		MTW	USD 100 per index point	5,985	4,788	
MSCI Vietnam (USD) Index Futures		MVI	USD 50 per index point	990	792	
MSCI Vietnam Net Total Return (USD) Index Futures		MVN	USD 20 per index point	1,542	1,233	
MSCI Taiwan Net Total Return (USD) Index Futures		MWN	USD 100 per index point	6,809	5,447	
MSCI EM ex China Net Total Return (USD) Index Futures		MXC	USD 10 per index point	3,790	3,032	
MSCI AC Asia ex Japan Net Total Return Index (USD)		MXJ	USD 100 per index point	3,178	2,542	
MSCI EM ex Korea Net Total Return (USD) Index Futures		MXK	USD 10 per index point	3,923	3,138	
MSCI Taiwan 25/50 Net Total Return (USD) Index Futures		TWN	USD 10 per index point	3,484	2,787	
MSCI Taiwan 25/50 (USD) Index Futures		TWP	USD 50 per index point	8,525	6,820	
TSI Iron Ore Fines 62% Fe CFR China Futures Monthly Contracts		FEM	100 tonnes	1,230	984	
TSI Iron Ore Fines 62% Fe CFR China Futures Quarterly Contracts		FEQ	100 tonnes	1,243	994	
USD Gold Futures #		GDU	1 kilogram	3,777	3,021	
USD Silver Futures #		SIU	30 kilogram	3,604	2,883	
CNH Gold Futures #		GDR	1 kilogram	RMB 26,972	RMB 21,577	
CNH Silver Futures #		SIR	30 kilogram	RMB 24,644	RMB 19,715	
INR/USD Futures		UIN	INR 2,000,000	379	303	
INR/CNH Futures		CIN	INR 2,000,000	RMB 3,192	RMB 2,553	

Effective from 2 December 2024. Margin rate is subject to change.

* (#2800) Stock Futures without market makers and could not be traded by our platform

#No Physical Delivery