Rules and Procedures of HKFE Clearing Corporation Limited

APPENDIX B

T+1 Session Cutoff Time

Products	**Time**
Equity Index Products	
HSI Futures	~~1:45~~3:00 a.m.
Mini-HSI Futures	~~1:45~~3:00 a.m.
HSCEI Futures	~~1:45~~3:00 a.m.
Mini-HSCEI Futures	~~1:45~~3:00 a.m.
HSI Options	~~1:45~~3:00 a.m.
Mini-HSI Options	~~1:45~~3:00 a.m.
HSCEI Options	~~1:45~~3:00 a.m.
Mini-HSCEI Options	~~1:45~~3:00 a.m.
MSCI AC Asia ex Japan Net Total Return Index Futures	~~1:45~~3:00 a.m.
Hang Seng Index (Gross Total Return Index) Futures	~~1:45~~3:00 a.m.
Hang Seng Index (Net Total Return Index) Futures	~~1:45~~3:00 a.m.
Hang Seng China Enterprises Index (Gross Total Return Index) Futures	~~1:45~~3:00 a.m.
Hang Seng China Enterprises Index (Net Total Return Index) Futures	~~1:45~~3:00 a.m.
Metal products	
CNH Gold Futures	~~1:45~~3:00 a.m.
USD Gold Futures	~~1:45~~3:00 a.m.
London Aluminium Mini Futures	~~1:45~~3:00 a.m.
London Zinc Mini Futures	~~1:45~~3:00 a.m.
London Copper Mini Futures	~~1:45~~3:00 a.m.
London Nickel Mini Futures	~~1:45~~3:00 a.m.
London Tin Mini Futures	~~1:45~~3:00 a.m.
London Lead Mini Futures	~~1:45~~3:00 a.m.
TSI Iron Ore Fines 62% Fe CFR China Futures	~~1:45~~3:00 a.m.
Currency products	
~~US Dollar vs Renminbi (Hong Kong)~~ USD/CNH Futures	~~1:45~~3:00 a.m.
~~Australian Dollar vs Renminbi (Hong Kong)~~ AUD/CNH Futures	~~1:45~~3:00 a.m.
~~Euro vs Renminbi (Hong Kong)~~ EUR/CNH Futures	~~1:45~~3:00 a.m.
~~Japanese Yen vs Renminbi (Hong Kong)~~ JPY/CNH Futures	~~1:45~~3:00 a.m.
~~Renminbi (Hong Kong) vs US Dollar~~ CNH/USD Futures	~~1:45~~3:00 a.m.

CLEARING HOUSE PROCEDURES FOR FUTURES/OPTIONS CONTRACTS TRADED ON THE AUTOMATED TRADING SYSTEM OF THE EXCHANGE ("HKATS")

Chapter 1 Registration Procedures

1.4 Trade and Position Adjustment

1.4.1 Trade Adjustment

For Block Trades executed during the T Session on a Business Day, trade adjustment requests may be submitted at any time 30 minutes prior to the System Input Cutoff Time on the same Business Day or 30 minutes prior to the System Input Cutoff Time on the next Business Day. For Block Trades executed during the T+1 Session on a Business Day, trade adjustment requests may be submitted at any time ~~30 minutes~~ prior to the T+1 Session Cutoff Time of that T+1 Session or 30 minutes prior to the System Input Cutoff Time on the next Business Day.