HKEX
香港交易所

編號 Ref. No.:	LSD/073/2022
日期 Date:	30/09/2022

香港期貨交易所有限公司
(香港交易及結算所有限公司全資附屬公司)
HONG KONG FUTURES EXCHANGE LIMITED
(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: Amendments to the Rules, Regulations and Procedures of Hong Kong Futures Exchange Limited ("HKFE Rules")

Enquiry: Mr. Dick Fung (Tel: 2211-6320 E-mail: DickFung@hkex.com.hk)
Mr. Freddy Bellon (Tel: 2840-5109 E-mail: FreddyBellon@hkex.com.hk)

Holders of Futures Exchange Trading Rights and Exchange Participants are requested to note that the Securities and Futures Commission has approved amendments to the HKFE Rules for the purpose of removing the Contract Specifications and other HKFE Rules of 14 Stock Index Futures Contracts and 2 Stock Index Option Contracts that have been delisted from trading on HKFE.

The amendments, as set out in the Appendix, will take immediate effect.

The marked-up version of the amendments can be downloaded from the "Rule Update - Rules, Regulations and Procedures of the Futures Exchange" section of the HKEX website.

Florence Leung
Head of Legal

HKEX
香港交易所

Appendix

Rules, Regulations and Procedures of Hong Kong Futures Exchange Limited

CHAPTER VIII

TRADING ARRANGEMENTS - PRACTICES AND SYSTEMS

Execution of Block Trades

815A. An Exchange Participant must ensure that the following criteria are satisfied when conducting a Block Trade:

(2) Minimum Volume Threshold

(a) Subject to Rule 815A(2A), an Exchange Participant shall not execute any order as a Block Trade unless that order meets the applicable Minimum Volume Threshold set forth below and the Exchange Participant has received instructions or has been specifically authorized to execute the order as a Block Trade:

The following Exchange Contract have been deleted:-

MSCI China Free (USD) Index Futures	50
MSCI China Free (USD) Index Options	50
MSCI China Free Net Total Return (USD) Index Futures	25
MSCI Japan (JPY) Index Futures	50
MSCI Japan Net Total Return (JPY) Index Futures	25

HKEX 香港交易所

APPENDIX B – FEES

The following Exchange trading fees have been deleted:-

FTSE/Xinhua China 25 Index Futures	House/Client a/c	5.00/Lot
	MM a/c	1.00/Lot
	MM in FTSE/Xinhua China 25 Index Options[2]	2.00/Lot
FTSE/Xinhua China 25 Index Options	House/Client a/c	5.00/Lot
	MM a/c	1.00/Lot
	MM in FTSE/Xinhua China 25 Index Futures[2]	2.00/Lot
IBOVESPA Futures	House/Client a/c	10.00/Lot
	MM a/c	2.00/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
MICEX Index Futures	House/Client a/c	5.00/Lot
	MM a/c	1.00/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
FTSE/JSE Top40 Futures	House/Client a/c	5.00/Lot
	MM a/c	1.00/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
Hang Seng Mainland Oil & Gas Index Futures	House/Client a/c	2.00/Lot
	MM a/c	0.40/Lot Or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
Hang Seng Mainland Properties Index Futures	House/Client a/c	2.00/Lot
	MM a/c	0.40/Lot Or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
Hang Seng Mainland Healthcare Index Futures	House/Client a/c	2.00/Lot
	MM a/c	0.40/Lot Or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant

Hang Seng IT Hardware Index Futures	House/Client a/c MM a/c	2.00/Lot 0.40/Lot Or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
Hang Seng Software & Service Index Futures	House/Client a/c MM a/c	2.00/Lot 0.40/Lot Or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
CES Gaming Top 10 Index Futures	House/Client a/c MM a/c	2.00/Lot 0.40/Lot Or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
MSCI China Free (USD) Index Futures	House/Client a/c MM a/c	USD1.00/Lot USD0.50/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
MSCI China Free (USD) Index Options	House/Client a/c MM a/c	USD1.00/Lot USD0.50/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
MSCI China Free Net Total Return (USD) Index Futures	House/Client a/c MM a/c	USD0.60/Lot USD0.30/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
MSCI Japan (JPY) Index Futures	House/Client a/c MM a/c	JPY65/Lot JPY35/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant
MSCI Japan Net Total Return (JPY) Index Futures	House/Client a/c MM a/c	JPY65/Lot JPY35/Lot or such lesser amount as the Exchange may from time to time agree with the relevant Exchange Participant

HKEX
香港交易所

STOCK INDEX FUTURES CONTRACT SPECIFICATIONS

The following Stock Index Futures Contract Specifications have been deleted:-

Contract Specifications For FTSE/Xinhua China 25 Index Futures
Contract Specifications For IBOVESPA Futures
Contract Specifications For MICEX Index Futures
Contract Specifications For FTSE/JSE Top40 Futures
Contract Specifications For CES Gaming Top 10 Index Futures
Contract Specifications For Hang Seng Mainland Healthcare Index Futures
Contract Specifications For Hang Seng IT Hardware Index Futures
Contract Specifications For Hang Seng Software & Services Index Futures
Contract Specifications For Hang Seng Mainland Oil & Gas Index Futures
Contract Specifications For Hang Seng Mainland Properties Index Futures
Contract Specifications For MSCI Japan (JPY) Index Futures
Contract Specifications For MSCI Japan NTR (JPY) Index Futures
Contract Specifications For MSCI China Free (USD) Index Futures
Contract Specifications For MSCI China Free NTR (USD) Index Futures

STOCK INDEX OPTIONS CONTRACT SPECIFICATIONS

The following Stock Index Options Contract Specifications have been deleted:-

Contract Specifications For FTSE/Xinhua China 25 Index Options
Contract Specifications For MSCI China Free (USD) Index Options

HKEX
香港交易所

TRADING PROCEDURES FOR STOCK INDEX FUTURES AND STOCK INDEX OPTIONS TRADED ON THE AUTOMATED TRADING SYSTEM OF THE EXCHANGE ("HKATS")

CHAPTER 3

MARKET MAKERS IN STOCK INDEX FUTURES AND STOCK INDEX OPTION CONTRACTS

3.2.1.4 The maximum bid / offer spread and minimum size requirements for a Regular Market Maker in the following Stock Index Futures Contracts shall be as follows:

The following Stock Index Futures Contracts have been deleted:-

Hang Seng Mainland Oil & Gas Index Futures Contracts	4.00 Index points or 0.2% of bid price, whichever is higher	5 contracts
Hang Seng Mainland Properties Index Futures Contracts	7.00 Index points or 0.2% of bid price, whichever is higher	5 contracts
Hang Seng Mainland Healthcare Index Futures Contracts	8.00 Index points or 0.2% of bid price, whichever is higher	5 contracts
Hang Seng IT Hardware Index Futures Contracts	6.00 Index points or 0.2% of bid price, whichever is higher	5 contracts
Hang Seng Software & Services Index Futures Contracts	11.00 Index points or 0.2% of bid price, whichever is higher	5 contracts
CES Gaming Top 10 Index Futures Contracts	13.00 Index points or 0.2% of bid price, whichever is higher	5 contracts