

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: Standardisation of Automatic Strike Listing Rules

Enquiry: HKATS Hotline (Tel: 2211-6360)

Hong Kong Futures Exchange Limited (the “HKFE” or the “Exchange”) is standardising the automatic strike listing rules for all option products traded on HKFE, effective on **Monday, 30 September 2024**.

For monthly option contracts traded on HKFE, strike prices have historically been automatically generated upon the daily price movement of the underlying on each trading day, except on the final 5 trading days before the expiry day and the expiry day. To promote consistency across weekly and monthly option products, the Exchange is standardising the Rules, Regulations and Procedures of HKFE to enable automatic strike listing upon the daily underlying price movement through to the expiry day for all option products traded on HKFE. The list of monthly option contracts traded on HKFE is set forth in Attachment I.

Please refer to the circular (ref: [LSD/056/2024](#)) for the relevant rule amendments.

David Lutz
Senior Vice President
Equities Product Development
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This circular has been prepared in English with a Chinese translation. If there is any inconsistencies between the two versions, the English version shall prevail.

Attachment I

List of monthly option contracts traded on HKFE

Stock Index Options:

1. Hang Seng Index (HSI) Options
2. Mini-Hang Seng Index (HSI) Options
3. Hang Seng China Enterprises Index (HSCEI) Options
4. Mini-Hang Seng China Enterprises Index (HSCEI) Options
5. Hang Seng TECH Index Options
6. Hang Seng TECH Index Futures Options
7. MSCI Taiwan (USD) Index Options
8. Hang Seng Index Futures (HSIF) Options
9. Hang Seng China Enterprises Index Futures (HSCEIF) Options

Options on Stock Futures¹:

10. Options on US Stock Futures
11. Options on Japanese Stock Futures
12. Options on Korean Stock Futures
13. Options on Taiwanese Stock Futures

Currency Options:

14. US Dollar vs Renminbi (Hong Kong) (“USD/CNH”) Options

¹ Trading of options on stock futures has been suspended until further notice.