

**Rules and Procedures of HKFE Clearing Corporation Limited**

**APPENDIX A**

**Fees**

<b>Description</b>	<b>Amount<sup>1</sup></b>
<i>Settlement Fees (Futures) and Exercise Fees (Options)</i>	
<u>Equity index products</u>	
<u>Hang Seng Index (Gross Total Return Index) Futures</u>	<u>30.00/Lot</u>
<u>Hang Seng Index (Net Total Return Index) Futures</u>	<u>30.00/Lot</u>
<u>Hang Seng China Enterprises Index (Gross Total Return Index) Futures</u>	<u>10.00/Lot</u>
<u>Hang Seng China Enterprises Index (Net Total Return Index) Futures</u>	<u>10.00/Lot</u>

**APPENDIX B**

**T+1 Session Cutoff Time**

<b>Products</b>	<b>Time</b>
<u>Equity Index Products</u>	
<u>Hang Seng Index (Gross Total Return Index) Futures</u>	<u>1:45 a.m.</u>
<u>Hang Seng Index (Net Total Return Index) Futures</u>	<u>1:45 a.m.</u>
<u>Hang Seng China Enterprises Index (Gross Total Return Index) Futures</u>	<u>1:45 a.m.</u>
<u>Hang Seng China Enterprises Index (Net Total Return Index) Futures</u>	<u>1:45 a.m.</u>

<sup>1</sup> Unless otherwise specified, the amounts listed in this appendix are in HK dollars