HKEx香港交易所

Rules, Regulations and Procedures of Hong Kong Futures Exchange Limited

Contract Specifications
For
Hang Seng Index (HSI) Futures

Underlying Index/Index

Hang Seng Index (the share price index of that name compiled, computed and disseminated by Hang Seng Indexes Company Limited)*

Final Settlement Price

The Final Settlement Price for Hang Seng Index Futures Contracts shall be a number, rounded down to the nearest whole number, determined by the Clearing House and shall be the average of quotations of the Hang Seng Index taken at five (5) minute intervals during the Last Trading Day and compiled, computed and disseminated by Hang Seng Indexes Company Limited*. The Chief Executive of the Exchange has the power under the Regulations for trading Stock Index Futures Contracts to determine the Final Settlement Price under certain circumstances.

* Same as the Hang Seng Index Option Contract

Contract Specifications For Mini-Hang Seng Index (HSI) Futures

Underlying Index/Index

Hang Seng Index (the share price index of that name compiled, computed and disseminated by Hang Seng Indexes Company Limited)*

Final Settlement Price

The Final Settlement Price for Mini-Hang Seng Index Futures Contracts shall be a number, rounded down to the nearest whole number, determined by the Clearing House and shall be the average of quotations of the Hang Seng Index taken at five (5) minute intervals during the Last Trading Day and compiled, computed and disseminated by Hang Seng Indexes Company Limited.* The Chief Executive of the Exchange has the power under the Regulations for Stock Index Futures Contracts to determine the Final Settlement Price under certain circumstances

^{*} Same as the Mini-Hang Seng Index Option Contract.

Contract Specifications for Hang Seng China Enterprises Index (HSCEI) Futures

Underlying Index/Index

Hang Seng China Enterprises Index (the share price index of that name compiled, computed and disseminated by Hang Seng Indexes Company Limited)*

* Same as the Hang Seng China Enterprises Index Option Contract.

Contract Specifications
For
Hang Seng China H-Financials Index Futures

Underlying Index/Index

Hang Seng China H-Financials Index (the share price index of that name compiled, computed and disseminated by Hang Seng Indexes Company Limited)

Final Settlement Price

The Final Settlement Price for Hang Seng China H-Financials Index Futures Contracts shall be a number, rounded down to the nearest whole number, determined by the Clearing House and shall be the average of quotations of the Hang Seng China H-Financials Index taken at five (5) minute intervals during the Last Trading Day and compiled, computed and disseminated by Hang Seng Indexes Company Limited. The Chief Executive of the Exchange has the power under the Regulations for trading Stock Index Futures Contracts to determine the Final Settlement Price under certain circumstances.

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Contract Specifications
For
Hang Seng Index (HSI) Options

Underlying Index/Index

Hang Seng Index (the share price index of that name compiled, computed and disseminated by Hang Seng Indexes Company Limited).*

Official Settlement Price

The Official Settlement Price for Hang Seng Index Options shall be a number, rounded down to the nearest whole number, determined by the Clearing House and shall be the average of the quotations of the Hang Seng Index taken at five (5) minute intervals during the Expiry Day and compiled, computed and disseminated by Hang Seng Indexes Company Limited.* The Chief Executive of the Exchange has the power under the Regulations for trading Stock Index Options to determine the Official Settlement Price under certain circumstances.

* Same as the Hang Seng Index Futures Contract.

Contract Specifications
For
Mini-Hang Seng Index (HSI) Options

Underlying Index/Index

Hang Seng Index (the share price index of that name compiled, computed and disseminated by Hang Seng Indexes Company Limited).*

Official Settlement Price

The Official Settlement Price for Mini-Hang Seng Index Options shall be a number, rounded down to the nearest whole number, determined by the Clearing House and shall be the average of the quotations of the Hang Seng Index taken at five (5) minute intervals during the Expiry Day and compiled, computed and disseminated by Hang Seng Indexes Company Limited.* The Chief Executive of the Exchange has the power under the Regulations for trading Stock Index Options to determine the Official Settlement Price under certain circumstances.

* Same as the Mini-Hang Seng Index Futures Contract.

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Contract Specifications for Hang Seng China Enterprises Index (HSCEI) Options

Underlying Index/Index

Hang Seng China Enterprises Index (the share price index of that name compiled, computed and disseminated by Hang Seng Indexes Company Limited)*

^{*} Same as the Hang Seng China Enterprises Index Futures Contract.