

July 2024

| Futures Contract                                    | Stock  | Product |                        | Margin (per contract) |            | Tier No. |
|---|--------|---------|------------------------|-----------------------|------------|----------|
|   | Number | Code    |                        | Initial Margin        | M. Margin  |          |
| Hang Seng Index Futures                             |        | HSI     | HK\$50 per index point | 73,150                | 58,520     |          |
| Mini-Hang Seng Index Futures                        |        | MHI     | HK\$10 per index point | 14,630                | 11,704     |          |
| H-shares Index Futures                              |        | HHI     | HK\$50 per index point | 31,255                | 25,004     |          |
| Mini H-shares Index Futures                         |        | MCH     | HK\$10 per index point | 6,251                 | 5,000      |          |
| Hang Seng TECH Index Futures                        |        | HTI     | HK\$50 per index point | 18,713                | 14,970     |          |
| CES China 120 Index Futures                         |        | CHH     | HK\$50 per index point | 17,369                | 13,895     |          |
| USD/CNH Futures                                     |        | CUS     | USD100,000             | RMB 14,457            | RMB 11,565 |          |
| Mini USD/CNH Futures                                |        | MCS     | USD20,000              | RMB 2,699             | RMB 2,159  |          |
| CNH/USD Futures                                     |        | UCN     | RMB300,000             | USD 666               | USD 532    |          |
| EUR/CNH Futures                                     |        | CEU     | EUR50,000              | RMB 7,514             | RMB 6,011  |          |
| JPY/CNH Futures                                     |        | CJP     | JPY6,000,000           | RMB 8,379             | RMB 6,703  |          |
| AUD/CNH Futures                                     |        | CAU     | AUD80,000              | RMB 11,025            | RMB 8,820  |          |
| CK Hutchison Holdings Ltd Futures                   | 1      | CKH     | 500 shares             | 1,220                 | 976        | 2        |
| CLP Holdings Ltd Futures                            | 2      | CLP     | 500 shares             | 2,128                 | 1,702      | 1        |
| Hong Kong and China Gas Co Ltd Futures              | 3      | HKG     | 1,000 shares           | 383                   | 306        | 3        |
| The Wharf (Holdings) Ltd Futures                    | 4      | WHL     | 1,000 shares           | 2,686                 | 2,148      | 2        |
| HSBC Holdings Ltd Futures                           | 5      | HKB     | 400 shares             | 1,822                 | 1,457      | 2        |
| Power Assets Holdings Limited Futures               | 6      | HEH     | 500 shares             | 1,383                 | 1,106      | 2        |
| Hang Seng Bank Ltd Futures                          | 11     | HSB     | 100 shares             | 768                   | 614        | 2        |
| Henderson Land Development Co Ltd Futures           | 12     | HLD     | 1,000 shares           | 1,968                 | 1,574      | 2        |
| Sun Hung Kai Properties Ltd Futures                 | 16     | SHK     | 1,000 shares           | 4,668                 | 3,734      | 1        |
| New World Development Co Ltd Futures                | 17     | NWD     | 1,000 shares           | 1,060                 | 848        | 2        |
| Swire Pacific Ltd "A" Futures                       | 19     | SWA     | 500 shares             | 2,606                 | 2,084      | 1        |
| Bank of East Asia Ltd Futures                       | 23     | BEA     | 200 shares             | 131                   | 104        | 3        |
| Galaxy Entertainment Group Ltd Futures              | 27     | GLX     | 1,000 shares           | 3,790                 | 3,032      | 1        |
| MTR Corporation Ltd Futures                         | 66     | MTR     | 500 shares             | 980                   | 784        | 2        |
| Geely Automobile Holdings Ltd Futures               | 175    | GAH     | 5,000 shares           | 4,349                 | 3,479      | 1        |
| Alibaba Health Information Technology Ltd Futures   | 241    | ALH     | 2,000 shares           | 1,145                 | 916        | 3        |
| CITIC Ltd Futures                                   | 267    | CIT     | 1,000 shares           | 657                   | 525        | 3        |
| Kingdee International Software Group Co Ltd Futures | 268    | KDS     | 2,000 shares           | 2,221                 | 1,776      | 2        |
| BYD Electronic International Company Ltd Futures    | 285    | BYE     | 1,000 shares           | 5,625                 | 4,500      | 1        |
| China Petroleum & Chemical Corporation Futures      | 386    | CPC     | 2,000 shares           | 646                   | 516        | 3        |
| Hong Kong Exchanges and Clearing Ltd Futures        | 388    | HEX     | 100 shares             | 2,367                 | 1,893      | 1        |
| China Overseas Land & Investment Ltd Futures        | 688    | COL     | 2,000 shares           | 3,218                 | 2,574      | 1        |
| Tencent Holdings Ltd Futures                        | 700    | TCH     | 100 shares             | 2,846                 | 2,276      | 1        |
| China Telecom Corporation Ltd Futures               | 728    | CTC     | 2,000 shares           | 590                   | 472        | 3        |
| China Unicom (Hong Kong) Ltd Futures                | 762    | CHU     | 2,000 shares           | 883                   | 706        | 2        |
| China Tower Corporation Limited                     | 788    | TWR     | 10,000 shares          | 1,369                 | 1,095      | 3        |
| Link Real Estate Investment Trust Futures           | 823    | LNK     | 1,000 shares           | 2,832                 | 2,265      | 1        |
| PetroChina Company Ltd Futures                      | 857    | PEC     | 2,000 shares           | 1,238                 | 990        | 2        |
| Xinyi Glass Holdings Limited Futures                | 868    | GHL     | 2,000 shares           | 2,487                 | 1,989      | 2        |
| CNOOC Ltd Futures                                   | 883    | CNC     | 1,000 shares           | 2,261                 | 1,808      | 2        |
| Huaneng Power International Inc Futures             | 902    | HNP     | 2,000 shares           | 1,095                 | 876        | 3        |
| Anhui Conch Cement Co. Ltd Futures                  | 914    | ACC     | 500 shares             | 892                   | 713        | 2        |
| China Construction Bank Corporation Futures         | 939    | CCB     | 1,000 shares           | 406                   | 324        | 3        |
| China Mobile Ltd Futures                            | 941    | CHT     | 500 shares             | 2,473                 | 1,978      | 1        |
| Xinyi Solar Holdings Limited Futures                | 968    | SHL     | 2,000 shares           | 1,675                 | 1,340      | 2        |
| Semiconductor Manufacturing Intl Corp Futures       | 981    | SMC     | 2,500 shares           | 6,849                 | 5,479      | 1        |
| China CITIC Bank Corporation Ltd Futures            | 998    | CTB     | 20,000 shares          | 6,264                 | 5,011      | 1        |
| Kuaishou Technology Futures                         | 1024   | KST     | 500 shares             | 3,138                 | 2,510      | 1        |
| China Shenhua Energy Co Ltd Futures                 | 1088   | CSE     | 500 shares             | 1,396                 | 1,116      | 2        |
| Yankuang Energy Group Co. Ltd. Futures              | 1171   | YZC     | 2,000 shares           | 3,314                 | 2,651      | 1        |
| BYD Company Ltd Futures                             | 1211   | BYD     | 500 shares             | 11,783                | 9,426      | 1        |
| Agricultural Bank of China Ltd Futures              | 1288   | ABC     | 10,000 shares          | 2,606                 | 2,084      | 1        |
| AIA Group Ltd Futures                               | 1299   | AIA     | 1,000 shares           | 4,801                 | 3,840      | 1        |
| New China Life Insurance Co Ltd Futures             | 1336   | NCL     | 1,000 shares           | 1,556                 | 1,244      | 2        |
| China Cinda Asset Management Co, Ltd Futures        | 1359   | CDA     | 5,000 shares           | 577                   | 461        | 3        |

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| Futures Contract                                    | Stock  | Product |                        | Margin (per contract) |            | Tier No. |
|---|--------|---------|------------------------|-----------------------|------------|----------|
|   | Number | Code    |                        | Initial Margin        | M. Margin  |          |
| Industrial and Commercial Bank of China Ltd Futures | 1398   | ICB     | 1,000 shares           | 303                   | 242        | 3        |
| Ganfeng Lithium Company Limited Futures             | 1772   | GLI     | 200 shares             | 711                   | 568        | 3        |
| China Communications Construction Co Ltd Futures    | 1800   | CCC     | 1,000 shares           | 355                   | 284        | 3        |
| XiaoMi Corporation Futures                          | 1810   | MIU     | 1,000 shares           | 1,901                 | 1,520      | 2        |
| CGN Power Co, Ltd Futures                           | 1816   | CGN     | 10,000 shares          | 3,630                 | 2,904      | 2        |
| Ping An Healthcare and Technology Ltd Futures       | 1833   | PHT     | 500 shares             | 790                   | 632        | 3        |
| Budweiser Brewing Company APAC Limited Futures      | 1876   | BUD     | 1,000 shares           | 925                   | 740        | 2        |
| China Coal Energy Co Ltd Futures                    | 1898   | CCE     | 1,000 shares           | 1,102                 | 881        | 3        |
| Sunac China Holdings Ltd Futures                    | 1918   | SUN     | 2,000 shares           | 821                   | 656        | 3        |
| COSCO Shipping Holdings Company Limited             | 1919   | COS     | 2,500 shares           | 5,745                 | 4,596      | 2        |
| Sands China Ltd Futures                             | 1928   | SAN     | 400 shares             | 744                   | 595        | 2        |
| China Minsheng Banking Corp, Ltd Futures            | 1988   | MSB     | 10,000 shares          | 1,981                 | 1,584      | 1        |
| Country Garden Holdings Co, Ltd, Futures            | 2007   | COG     | 5,000 shares           | 804                   | 643        | 3        |
| Li Auto Futures                                     | 2015   | LAU     | 200 shares             | 4,029                 | 3,223      | 1        |
| AAC Technologies Holdings Inc. Futures              | 2018   | AAC     | 1,000 shares           | 3,697                 | 2,957      | 2        |
| Guangzhou Automobile Group Co, Ltd Futures          | 2238   | GAC     | 4,000 shares           | 1,276                 | 1,020      | 2        |
| WuXi Biologics (Cayman) Inc.Futures                 | 2269   | WXB     | 500 shares             | 1,267                 | 1,013      | 2        |
| Ping An Insurance (Group) Co of China Ltd Futures   | 2318   | PAI     | 500 shares             | 2,048                 | 1,638      | 2        |
| PICC Property and Casualty Co Ltd Futures           | 2328   | PIC     | 2,000 shares           | 1,383                 | 1,106      | 2        |
| Li Ning Company Limited Futures                     | 2331   | LNI     | 500 shares             | 1,502                 | 1,201      | 2        |
| Great Wall Motor Co Ltd Futures                     | 2333   | GWM     | 10,000 shares          | 17,689                | 14,151     | 1        |
| Sunny Optical Technology (Group) Co. Ltd Futures    | 2382   | SNO     | 1,000 shares           | 6,437                 | 5,149      | 1        |
| BOC Hong Kong (Holdings) Ltd Futures                | 2388   | BOC     | 500 shares             | 803                   | 642        | 2        |
| Aluminum Corporation of China Ltd Futures           | 2600   | ALC     | 2,000 shares           | 1,463                 | 1,170      | 3        |
| China Pacific Insurance (Group) Co. Ltd Futures     | 2601   | CPI     | 1,000 shares           | 2,394                 | 1,915      | 2        |
| China Life Insurance Company Ltd Futures            | 2628   | CLI     | 1,000 shares           | 1,075                 | 860        | 2        |
| Tracker Fund of Hong Kong Futures                   | 2800*  | TRF     | 50,000 shares          | 61,286                | 49,028     | 1        |
| CSOP FTSE China A50 ETF Futures                     | 2822   | CSA     | 5,000 shares           | 3,883                 | 3,106      | 1        |
| iShares FTSE A50 China Index ETF Futures            | 2823   | A50     | 5,000 shares           | 4,123                 | 3,298      | 1        |
| Hang Seng China Enterprises Index ETF Futures       | 2828   | HCF     | 5,000 shares           | 21,705                | 17,364     | 1        |
| Zijin Mining Group Co, Ltd Futures                  | 2899   | ZJM     | 2,000 shares           | 3,644                 | 2,915      | 2        |
| China AMC CSI 300 index ETF Futures                 | 3188   | AMC     | 2,000 shares           | 5,133                 | 4,106      | 1        |
| Bank of Communications Co Ltd Futures               | 3328   | BCM     | 1,000 shares           | 432                   | 345        | 3        |
| China Evergrande Group Futures                      | 3333   | EVG     | 2,000 shares           | 168                   | 134        | 3        |
| Meituan Dianping Futures                            | 3690   | MET     | 500 shares             | 7,793                 | 6,234      | 1        |
| Kingsoft Corporation Ltd Futures                    | 3888   | KSO     | 1,000 shares           | 2,580                 | 2,064      | 1        |
| China Merchants Bank Co Ltd Futures                 | 3968   | CMB     | 500 shares             | 1,529                 | 1,223      | 2        |
| Bank of China Ltd Futures                           | 3988   | BCL     | 1,000 shares           | 251                   | 200        | 3        |
| China Molybdenum Company Limited Futures            | 3993   | MOL     | 9,000 shares           | 9,283                 | 7,426      | 1        |
| CITIC Securities Co Ltd Futures                     | 6030   | CTS     | 1,000 shares           | 1,071                 | 856        | 2        |
| ZhongAn Online P & C Insurance Co Ltd Futures       | 6060   | ZAO     | 1,000 shares           | 2,128                 | 1,702      | 2        |
| JD Health International Inc.Futures                 | 6618   | JDH     | 500 shares             | 1,968                 | 1,574      | 2        |
| Haitong Securities Co Ltd Futures                   | 6837   | HAI     | 10,000 shares          | 3,777                 | 3,021      | 1        |
| Haidilao International Ltd Futures                  | 6862   | HDO     | 1,000 shares           | 2,234                 | 1,787      | 2        |
| JD.com, Inc Futures                                 | 9618   | JDC     | 500 shares             | 6,078                 | 4,862      | 1        |
| Bilibili Inc. Futures                               | 9626   | BLI     | 60 shares              | 1,689                 | 1,351      | 3        |
| Nongfu Spring Co Ltd Futures                        | 9633   | NFU     | 1,000 shares           | 2,846                 | 2,276      | 1        |
| XPeng Inc. Futures                                  | 9868   | PEN     | 200 shares             | 1,141                 | 912        | 2        |
| Baidu, Inc. Futures                                 | 9888   | BIU     | 150 shares             | 1,256                 | 1,004      | 2        |
| Weibo Futures                                       | 9898   | WEB     | 100 shares             | 799                   | 639        | 2        |
| Trip.com Group Ltd Futures                          | 9961   | TRP     | 150 shares             | 5,413                 | 4,330      | 1        |
| Alibaba Group Holding Ltd Futures                   | 9988   | ALB     | 500 shares             | 3,644                 | 2,915      | 1        |
| NetEase Inc Futures                                 | 9999   | NTE     | 500 shares             | 8,046                 | 6,436      | 1        |
| London Aluminium Mini Futures                       |        | LRA     | 5 tonnes               | RMB 8,139             | RMB 6,511  |          |
| London Copper Mini Futures                          |        | LRC     | 5 tonnes               | RMB 23,328            | RMB 18,662 |          |
| London Zinc Mini Futures                            |        | LRZ     | 5 tonnes               | RMB 9,615             | RMB 7,692  |          |
| London Nickel Mini Futures                          |        | LRN     | 1 tonne                | RMB 42,320            | RMB 33,856 |          |
| London Lead Mini Futures                            |        | LRP     | 5 tonnes               | RMB 6,463             | RMB 5,170  |          |
| London Tin Mini Futures                             |        | LRS     | 1 tonne                | RMB 24,511            | RMB 19,608 |          |
| Hang Seng Mainland Banks Index Futures              |        | MBI     | HK\$50 per index point | 9,735                 | 7,788      |          |

| Futures Contract  | Stock<br>Number | Product<br>Code |                         | July 2024                   |            |          |
|---|-----------------|-----------------|-------------------------|-----------------------------|------------|----------|
|   |                 |                 |                         | Margin (per contract) (USD) |            | Tier No. |
|   |                 |                 |                         | Initial Margin              | M. Margin  |          |
| MSCI China (USD) Index Futures                                  |                 | CHI             | USD 500 per index point | 2,141                       | 1,712      |          |
| MSCI China Net Total Return (USD) Index Futures                 |                 | CHN             | USD 50 per index point  | 1,635                       | 1,308      |          |
| MSCI EM Asia Net Total Return (USD) Index Futures               |                 | EAN             | USD 100 per index point | 3,896                       | 3,116      |          |
| MSCI Emerging Markets Net Total Return (USD) Index Futures      |                 | EMN             | USD 100 per index point | 3,059                       | 2,447      |          |
| MSCI EM Asia ex China Net Total Return (USD) Index Futures      |                 | MAC             | USD 20 per index point  | 6,410                       | 5,128      |          |
| MSCI EM Asia ex Korea Net Total Return (USD) Index Futures      |                 | MAK             | USD 20 per index point  | 3,710                       | 2,968      |          |
| MSCI Australia Net Total Return (USD) Index Futures             |                 | MAN             | USD 10 per index point  | 3,192                       | 2,553      |          |
| MSCI China A 50 Connect (USD) Index                             |                 | MCA             | USD 25 per index point  | 3,537                       | 2,829      |          |
| MSCI Indonesia Net Total Return (USD) Index Futures             |                 | MDN             | USD 10 per index point  | 1,129                       | 903        |          |
| MSCI EM EMEA Net Total Return (USD) Index Futures               |                 | MEE             | USD 100 per index point | 2,021                       | 1,616      |          |
| MSCI Emerging Markets (USD) Index Futures                       |                 | MEI             | USD 50 per index point  | 2,979                       | 2,383      |          |
| MSCI EM LatAm Net Total Return (USD) Index Futures              |                 | MEL             | USD 100 per index point | 3,125                       | 2,500      |          |
| MSCI Singapore Free Net Total Return (USD) Index Futures        |                 | MGN             | USD 50 per index point  | 3,564                       | 2,851      |          |
| MSCI Hong Kong Net Total Return (USD) Index Futures             |                 | MHK             | USD 1 per index point   | 3,564                       | 2,851      |          |
| MSCI Indonesia (USD) Index Futures                              |                 | MIA             | USD 2 per index point   | 917                         | 733        |          |
| MSCI India Net Total Return (USD) Index Futures                 |                 | MIN             | USD 100 per index point | 9,110                       | 7,288      |          |
| MSCI Japan Net Total Return (USD) Index Futures                 |                 | MJU             | USD 10 per index point  | 4,176                       | 3,340      |          |
| MSCI Malaysia (USD) Index Futures                               |                 | MMA             | USD 100 per index point | 530                         | 424        |          |
| MSCI Malaysia Net Total Return (USD) Index Futures              |                 | MMN             | USD 20 per index point  | 1,689                       | 1,351      |          |
| MSCI India (USD) Index Futures                                  |                 | MND             | USD 50 per index point  | 3,644                       | 2,915      |          |
| MSCI New Zealand Net Total Return (USD) Index Futures           |                 | MNZ             | USD 100 per index point | 3,258                       | 2,606      |          |
| MSCI Pacific Net Total Return (USD) Index Futures               |                 | MPC             | USD 10 per index point  | 3,750                       | 3,000      |          |
| MSCI Pacific ex Japan Net Total Return (USD) Index Futures      |                 | MPJ             | USD 10 per index point  | 5,971                       | 4,776      |          |
| MSCI Philippines Net Total Return (USD) Index Futures           |                 | MPN             | USD 10 per index point  | 1,185                       | 948        |          |
| MSCI Philippines (USD) Index Futures                            |                 | MPS             | USD 50 per index point  | 630                         | 504        |          |
| MSCI Singapore Net Total Return (USD) Index Futures             |                 | MSN             | USD 5 per index point   | 3,963                       | 3,170      |          |
| SCI Thailand (USD) Index Futures                                |                 | MTD             | USD 20 per index point  | 549                         | 439        |          |
| MSCI Thailand Net Total Return (USD) Index Futures              |                 | MTN             | USD 10 per index point  | 657                         | 525        |          |
| MSCI Taiwan (USD) Index Futures                                 |                 | MTW             | USD 100 per index point | 5,652                       | 4,521      |          |
| MSCI Vietnam (USD) Index Futures                                |                 | MVI             | USD 50 per index point  | 1,069                       | 855        |          |
| MSCI Vietnam Net Total Return (USD) Index Futures               |                 | MVN             | USD 20 per index point  | 1,689                       | 1,351      |          |
| MSCI Taiwan Net Total Return (USD) Index Futures                |                 | MWN             | USD 100 per index point | 6,676                       | 5,340      |          |
| MSCI EM ex China Net Total Return (USD) Index Futures           |                 | MXC             | USD 10 per index point  | 3,843                       | 3,074      |          |
| MSCI AC Asia ex Japan Net Total Return Index (USD)              |                 | MXJ             | USD 100 per index point | 2,912                       | 2,329      |          |
| MSCI EM ex Korea Net Total Return (USD) Index Futures           |                 | MXK             | USD 10 per index point  | 3,777                       | 3,021      |          |
| MSCI Taiwan 25/50 Net Total Return (USD) Index Futures          |                 | TWN             | USD 10 per index point  | 3,537                       | 2,829      |          |
| MSCI Taiwan 25/50 (USD) Index Futures                           |                 | TWP             | USD 50 per index point  | 8,724                       | 6,979      |          |
| TSI Iron Ore Fines 62% Fe CFR China Futures Monthly Contracts   |                 | FEM             | 100 tonnes              | 1,409                       | 1,127      |          |
| TSI Iron Ore Fines 62% Fe CFR China Futures Quarterly Contracts |                 | FEQ             | 100 tonnes              | 1,303                       | 1,042      |          |
| USD Gold Futures #  |                 | GDU             | 1 kilogram              | 1,283                       | 1,026      |          |
| USD Silver Futures #  |                 | SIU             | 30 kilogram             | 1,264                       | 1,011      |          |
| CNH Gold Futures #  |                 | GDR             | 1 kilogram              | RMB 26,945                  | RMB 21,556 |          |
| CNH Silver Futures #  |                 | SIR             | 30 kilogram             | RMB 22,955                  | RMB 18,364 |          |
| INR/USD Futures   |                 | UIN             | INR 2,000,000           | 477                         | 381        |          |
| INR/CNH Futures   |                 | CIN             | INR 2,000,000           | RMB 3,471                   | RMB 2,776  |          |

Effective from 2 July 2024. Margin rate is subject to change.

\* (#2800) Stock Futures without market makers and could not be traded by our platform

#No Physical Delivery