

# FTSE CHINA A50 INDEX FUTURES

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Singapore Exchange (SGX)

	<b>FTSE China A50 Index Futures</b>
Contract Size	US\$1 x SGX FTSE China A50 Index Futures Price
Contract Month	2 nearest serial months and March, June, September and December months on a 1 year cycle
Minimum tick size & value	5 index point (US\$5)
Price Limit	Whenever the price moves by 10% in either direction from previous day settlement price, trading at or within a price limit of 10% is allowed for the next 10 minutes. Thereafter, trading is allowed at or within a price limit of 15% in either direction from the previous day's settlement price. When this limit is reached, there shall be a further 10-minute Cooling Off Period* in which trading is allowed at or within a price limit of 15%. After which, there shall be no price limits for the remainder of the trading day  There shall be no price limits on the last trading day of the expiring contract month.
Position Limits	15,000 contracts
Initial Margin	For further information please click: <a href="http://www.swsc.hk/table_trade.php?lang=1&amp;table=1">http://www.swsc.hk/table_trade.php?lang=1&amp;table=1</a>
Maintenance Margin	For further information please click: <a href="http://www.swsc.hk/table_trade.php?lang=1&amp;table=1">http://www.swsc.hk/table_trade.php?lang=1&amp;table=1</a>
Trading Hours, HK Time	Electronic Trading: T session: 9.00am – 4.00pm T+1 session: 4.40pm – 2.00am (next day)
Last Trading Day	Second last business day of the contract month

*Note: Other than the cash settlement contracts, the last trading date of all contracts is one business day prior to the Last Trading Day of First Notice Day announced by the Exchange. Client shall liquidate the contracts before 12:00 a.m. midnight within the prescribed time. Otherwise, the company reserves the right to close out client's positions at any market prices at the company's absolute discretion.*

*The above information are for reference only, update information should refer to the exchange announcement.*

### Profit / Loss Calculation for FTSE China A50 Index Futures

Formula: (Index difference x contract size x no. of contract)

EXAMPLE :

An investor bought 5 contracts of FTSE China A50 Index Futures contract, the index was 7,000 points. He closed the position at 7,200 points.

\*Gross Profit:  
 $US\$(7,200-7,000) \times 1 \times 5$   
 = US\$1,000

\* Commission not included

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