

Hang Seng TECH Index 3,513.00 +98.96 (+2.90%) MSCI China A 50 Connect Index 1,906.23 +36.29 (+1.94%)

HKEX - Market Data / Futures & Options Prices / Equity Index / Hang Seng Index Futures and Options

HANG SENG INDEX FUTURES AND OPTIONS

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Product Spec

DAY SESSION NIGHT SESSION

FUTURES

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Contract	Last Traded	Net Change	Prev.Day Settlement Price	Bid Ask	Open	High Low	Volume	Prev.Day Open Interest
Total							60,674	150,302
Aug-24	17,355	+334	17,021	17,355 17,358	17,097	17,396 17,028	59,656	115,276

HSI FUTURES  
AUGUST 2024

17,355  
+334 (+1.96%)

high 17,396  
low 17,028  
volume 59,656



Sep-24	17,302	+324	16,978	17,306 17,312	17,042	17,347 16,985	660	26,046
Oct-24	17,100	+64	17,036	16,800 17,550	17,100	17,100 17,100	1	3
Nov-24	-	-	-	16,028 17,936	-	- -	-	-
Dec-24	17,463	+342	17,121	17,098 17,463	17,229	17,470 17,135	295	7,003
Mar-25	17,521	+364	17,157	17,000 17,943	17,417	17,521 17,417	62	454

Contract	Last Traded	Net Change	Prev.Day Settlement Price	Bid Ask	Open	High Low	Volume	Prev.Day Open Interest
Total							60,674	150,302
Jun-25	-	-	17,082	- -	-	- -	-	914
Dec-25	-	-	17,082	- -	-	- -	-	603
Jun-26	-	-	17,176	- -	-	- -	-	1
Dec-26	-	-	17,219	- -	-	- -	-	1
Dec-27	-	-	17,307	- -	-	- -	-	1
Dec-28	-	-	17,394	- -	-	- -	-	-
Dec-29	-	-	17,479	- -	-	- -	-	-

\* All data delayed at least 15 minutes.

Last Traded: 31 Jul 2024 11:59 HKT

Monthly Options

Weekly Options

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Expiry Day

09-Aug-24

STRIKE

From16,769To19,288

13,500

20,800

IV Assumptions: [ Interest rate is 0.15% and dividend yield is 4.24%, per year.]

CALL					09-AUG-24			PUT		
Prev.Day OI	Volume	IV	Bid/Ask	Last	Strike	Last	Bid/Ask	IV	Volume	Prev.Day OI
-	-	20.5%	-/-	-	16,800	55	-/ 169	19.5%	46	32
23	1	20.0%	-/-	317	16,900	73	-/-	19.2%	16	20
15	34	20.0%	-/-	301	17,000	95	91 / 172	19.2%	74	27
18	39	20.0%	-/-	318	17,100	136	2 / -	19.1%	14	32
25	24	20.1%	248 / -	307	17,200	155	-/ 456	19.2%	32	31
31	39	20.2%	-/-	269	17,300	196	-/ 338	19.2%	33	49
31	83	20.3%	-/-	197	17,400	245	-/-	19.8%	11	27
37	71	20.5%	70 / -	159	17,500	297	-/ 438	19.8%	3	5
23	70	20.8%	91 / 198	127	17,600	-	-/-	19.9%	-	-
49	16	20.9%	-/-	112	17,700	-	-/-	20.0%	-	-

CALL					09-AUG-24		PUT			
Prev.Day OI	Volume	IV	Bid/Ask	Last	Strike	Last	Bid/Ask	IV	Volume	Prev.Day OI
37	20	21.1%	18 / -	76	17,800	545	- / -	19.8%	1	-
7	20	21.3%	- / -	55	17,900	-	- / -	19.7%	-	-
17	24	21.7%	20 / 90	45	18,000	-	- / -	19.6%	-	19
14	68	21.9%	- / -	36	18,100	-	- / -	19.0%	-	-
40	87	22.2%	10 / -	25	18,200	-	- / -	17.4%	-	1
9	34	22.3%	- / -	21	18,300	-	- / -	14.6%	-	1
22	69	22.4%	- / 16	14	18,400	-	- / -	16.3%	-	-
59	116	23.0%	3 / 11	13	18,500	-	- / -	25.1%	-	-
17	56	23.3%	- / -	9	18,600	-	- / -	26.2%	-	1
24	25	23.3%	- / 8	6	18,700	-	- / -	27.2%	-	-

\* All data delayed at least 15 minutes.

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50 Items

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Standard Combinations

Tailor Made Combinations