中信证券 CITIC SECURITIES

Global Futures Contract Specifications and Margin Table

Category	Exchange	Code	Name	Contract Size	Min. Price Fluctuation	Trading Hours	Currency	IM	MM
Metals Futures	LME	LPB	Lead	25 tons	0.5 point = 12.5 USD	8:00am - 2:00am next day (One hour delay during winter day)	USD	2,949.00	2,949.00
		LZS	Zinc	25 tons	0.5 point = 12.5 USD			7,648.00	7,648.00
		LSN	Tin	5 tons	5 point = 25 USD			33,573.00	33,573.00
		LAH	Aluminium	25 tons	0.5 point = 12.5 USD			4,799.00	4,799.00
		LCA	Copper	25 tons	0.5 point = 12.5 USD			23,970.00	23,970.00
	COMEX	HG	High Grade Copper	25,000 Pounds	0.05 point = 12.5 USD	Mon to Fri 6:00am - 5:00am next day, with a 60-minute break beginning at 5:00am (One hour delay by winter time)		11,000.00	10,000.00
		SI	COMEX Silver	5,000 Ounces	0.005 point = 25 USD			22,328.00	20,298.00
		GC	COMEX Gold	100 Ounces	0.1 point = 10 USD			33,094.50	30,085.50
		MHG	Micro Copper	2,500 Pounds	0.05 point = 1.25 USD			1,100.00	1,000.00
		SIL	COMEX Micro Silver	1,000 Ounces	0.005 point = 5 USD			4,466.00	4,060.00
		MGC	E-micro Gold	10 Ounces	0.1 point = 1 USD			2,198.00	1,998.00
	NYMEX	PL	NYMEX Platinum	50 Ounces	0.1 point = 5 USD			6,479.00	5,890.00
	SGX	SFE	Iron Ore	100 tons	0.05 point= 5 USD	Mon to Fri 7:25am - 8:00pm, 8:15pm - 5:15am		880.00	800.00

Category	Exchange	Code	Name	Contract Size	Min. Price Fluctuation	Trading Hours	Currency	IM	MM
Currencies Futures	CME	6C	Canadian Dollar	100,000 CAD	0.00005 point = 5 USD	Mon to Fri 6:00am - 5:00am next day (one hour delay during winter time)	USD	880.00	800.00
		6N	New Zealand Dollar	100,000 NZD	0.00005 point = 5 USD			1,320.00	1,200.00
		6A	Australian Dollar	100,000 AUD	0.00005 point = 5 USD			1,925.00	1,750.00
		6B	GBP	62,500 GBP	0.0001 point = 6.25 USD			1,870.00	1,700.00
		6E	EURO	125,000 EUR	0.00005 point = 6.25 USD			2,310.00	2,100.00
		6S	Swiss Franc	125,000 CHF	0.00005 point = 6.25 USD			3,960.00	3,600.00
		6J	JPY	12,500,000 JPY	0.0000005 point = 6.25 USD			3,080.00	2,800.00
		RMB	RMB	1,000,000 RMB	0.00001 point = 10 USD			2,750.00	2,500.00
		RY	EUR/JPY	125,000 EUR	0.01 point = 1,250 JPY		JPY	742,500.00	675,000.00
		RP	Euro/GBP	125,000 EUR	GBP 0.0005 / EUR		GBP	1,650.00	1,500.00
		E7	Mini Euro	62,500 EUR	0.0001 point = 6.25 USD		USD	1,155.00	1,050.00
	SGX	SUC	USD/CNH	100,000 USD	0.0001 point = 10 CNH	T Session: 7:25am - 6:00pm T + 1 Session: 6:15pm - 5:15am	CNH	11,000.00	10,000.00

Category	Exchange	Code	Name	Contract Size	Min. Price Fluctuation	Trading Hours	Currency	IM	MM
Index Futures	CME	NQ	Mini NASDAQ-100 Index	USD20x Index	0.25 point = 5 USD	Mon to Fri 6:00am - 5:00am next day (one hour delay during winter day)	USD	46,594.00	42,358.00
		ES	Mini - S&P 500 Index	USD50x Index	0.25 point = 12.5 USD			43,411.50	39,465.00
		NKD	CME Yen Nikkei 225 (USD)	USD5x Index	5 point = 25 USD			26,054.00	23,685.00
		MES	Micro S&P 500 Index	USD5x Index	0.25 point = 1.25 USD			2,894.00	2,631.00
		MNQ	Micro Nasdaq-100 Index	USD2x Index	0.25 point =0.5 USD			4,660.00	4,236.00
		NIY	CME Yen Nikkei 225 (JPY)	JPY500x Index	5 point = 2500 JPY		JPY	2,658,920.00	2,417,200.00
	CBOT	MYM	Micro Dow Jones Index	USD0.5x Index	1 point = 0.5 USD		USD	1,709.00	1,554.00
		YM	Mini - Sized Dow Jones Index	USD5x Index	1 point = 5 USD			25,633.50	23,302.50
	SGX	CN	XINHUA CHINA A50	USD1x Index	1 point = 1 USD	9:00am - 4:35pm , 5:00pm - 5:15am	USD	913.00	830.00
		SGP	MSCI Singapore Free Index	SGD100x Index	0.05 point = 5 SGD	8:30am - 5:15pm , 5:40pm - 4:45am	SGD	2,695.00	2,450.00

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		SNS	Micro SGX Nikkei 225 Index	JPY10x Index	2.5 point = 25 JPY	7:30am - 2:30pm , 2:55pm - 4:45am	JPY	53,240.00	48,400.00
		SSI	SGX Nikkei 225 Index	JPY500x Index	5 point = 2500 JPY	7:30am - 2:30pm , 2:55pm - 5:15am	JPY	2,662,000.00	2,420,000.00

Category	Exchange	Code	Name	Contract Size	Min. Price Fluctuation	Trading Hours	Currency	IM	MM
Agriculture Futures	CME	LE	Live Cattle	40,000 Pounds	0.025 point = 10 USD	Mon to Fri 9:30pm - 2:05am next day (one hour delay during winter day)	USD	3,300.00	3,000.00
	CBOT	ZC	Corn	5,000 bushels	0.25 point = 12.5 USD	Mon to Fri 8:00 am - 8:45 pm, 9:30pm - 2:20am (One hour delay by winter time)		1,210.00	1,100.00
		ZW	SRW Wheat	5,000 bushels	0.25 point = 12.5 USD			2,255.00	2,050.00
		ZS	Soybeans	5,000 bushels	0.25 point = 12.5 USD			2,530.00	2,300.00
		ZL	Soybean Oil	60,000 Pounds	0.01 point = 6 USD			2,310.00	2,100.00
		ZM	Soybean Meal	100 tons	0.1 point = 10 USD			1,705.00	1,550.00

Category	Exchange	Code	Name	Contract Size	Min. Price Fluctuation	Trading Hours	Currency	IM	MM
Energy Futures	NYMEX	NG	Natural Gas	10,000 mmBtu	0.001 point = 10 USD	Mon to Fri 6:00am -5:00am next day, with a 60-minute break beginning at 5:00am (One hour delay by winter time)	USD	3,871.40	3,519.10
		HO	Heating Oil	42,000 U.S. gallons	0.0001 point = 4.2 USD			20,270.90	18,427.50
		CL	WTI Crude Oil	1,000 US Barrels	0.01 point = 10 USD			13,656.50	12,415.00
		MCL	Micro MTI Crude Oil	100 US Barrels	0.01 point = 1 USD			1,368.90	1,244.10
		RB	Gasoline	42,000 U.S. gallons	0.0001 point = 4.2 USD			13,518.70	12,290.20

Futures Contract Month Codes	
一月 JANUARY	F
二月 FEBRUARY	G
三月 MARCH	H
四月 APRIL	J
五月 MAY	K
六月 JUNE	M
七月 JULY	N
八月 AUGUST	Q
九月 SEPTEMBER	U
十月 OCTOBER	V
十一月 NOVEMBER	X
十二月 DECEMBER	Z

Remark:

1. Please note that the margin requirement and the contract specifications provided above is just for reference only, the exchanges and CSB may adjust it from time to time.
2. The actual initial margin and maintenance margin are subject to transaction.
3. There is no guarantee of the accuracy, please access below exchanges websites for the most up-to-date information.

CME Group http://www.cmegroup.com
LME http://www.lme.com
SGX http://www.sgx.com

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