

华泰金融美国公司

交易所 Exchange	编号 Code	品种名称 Product Name	合约大小 Contract Size	最小变动价位 Tick Size	结算币种 Settl. Currency	最小变动价位值 Tick Value	每日涨/跌停板 Daily Price Limit	交易时间 Trading Hour	交易月份 Trading Month	交割方式 Delivery
	C	美玉米 Corn Futures	5,000蒲式耳(bu)	\$0.0025	USD	12.5	\$0.25, \$0.40		3, 5, 7, 9, 12	
	O	燕麦 Oats Futures	5,000蒲式耳(bu)	\$0.0025	USD	12.5	\$0.20, \$0.30		3, 5, 7, 9, 12	
	S	美豆 Soybean Futures	5,000蒲式耳(bu)	\$0.0025	USD	12.5	\$0.70, \$1.05		1, 3, 5, 7, 8, 9, 11	
	W	美麦 Chicago SRW Wheat Futures	5,000蒲式耳(bu)	\$0.0025	USD	12.5	\$0.30, \$0.45	Sunday-Friday 19:00-07:45* CST (09:00-21:45 BJT), Monday-Friday 08:30- 13:20 CST (22:30-03:20* BJT)	3, 5, 7, 9, 12	实物 Physical
	ZL	美豆油 Soybean Oil Futures	60,000磅(lbs)	\$0.0001	USD	6.00	\$0.025, \$0.04		1, 3, 5, 7, 8, 9, 10, 12	
	ZM	美豆粕 Soybean Meal Futures	100短吨(short ton)	\$0.001	USD	10.00	\$0.20, \$0.30		1, 3, 5, 7, 8, 9, 10, 12	
	ZR	粗米 Rough Rice Futures	2,000英担(cwt)	\$0.005	USD	10	\$0.70, \$1.05		1, 3, 5, 7, 9, 11	
CBOT	ZB	30年美债 US Treasury Bond Futures	100,000美元(USD)	1/32	USD	31.25	ETH: 300,600,900,1200, N/A RTH: 900,1200,1500,1800, N/A			
	ZN	10年美债 10-YR US T-Note Futures	100,000美元(USD)	0.5/32	USD	15.625	ETH: 2000,4000,6000,8000, N/A RTH: 6000,8000,10000,12000, N/A	Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	连续的三个季月 The first 3 consecutive contracts of quarter months	实物 Physical
	ZF	5年美债 5-YR US T-Note Futures	100,000美元(USD)	0.25/32	USD	7.8125	ETH: 2000,4000,6000,8000, N/A RTH: 6000,8000,10000,12000, N/A			
	ZT	2年美债 2-YR US T-Note Futures	200,000美元(USD)	0.25/32	USD	15.625	ETH: 1000,2000,3000,4000, N/A RTH: 3000,4000,5000,6000, N/A			
	YM	小型道琼斯指数 E-Mini Dow(\$5) Futures	\$5*DJIA Index	1	USD	5	7%, 13%, 20% from 8:30-15:00 CST (±5% for remaining trading hours)	Sunday-Friday 17:00-16:00* with trading halt 15:15- 15:30 CST (07:00-06:00* with trading halt 05:15- 05:30 BJT)	3, 6, 9, 12	现金 Cash

	AD	澳元 Australian Dollar Futures	100,000 澳元(AUD)	0.0001	USD	10			
	BP	英镑 British Pound Futures	62,500英镑(GBP)	0.0001	USD	6.25			
	CD	加元 Canadian Dollar Futures	100,000加元(CAD)	0.00005	USD	5			
	EC	欧元 Euro Futures	125,000欧元(EUR)	0.00005	USD	6.25	400, 800, 1200, 1600, N/A	Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	3, 6, 9, 12 实物 Physical
	JY	日元 Japanese Yen Futures	12,500,000日元(JPY)	0.0000005	USD	6.25			
	NE	新西兰元 New Zealand Dollar Futures	100,000纽元(NZD)	0.0001	USD	10			
	SF	瑞士法郎 Swiss Franc Futures	125,000瑞士法郎(CHF)	0.0001	USD	12.5			
CME	MP	墨西哥比索 Mexican Peso Futures	500,000墨西哥比索(CUP)	0.00001	USD	5.0	4000, 8000, 12000, 16000, N/A	Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	连续的13个日历月; 所在月后的两个 季月 13 consecutive calendar months and 2 quarterly months 实物 Physical
	ED	欧洲美元 Eurodollar Futures	1,000,000美元(USD)	0.005	USD	12.5	ETH: 50, 100, 150, 200 RTH: 150, 200, 250, 300	Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	10年内的季月(3, 6, 9, 12)及最近4 个连月(不包季月) Nearest 40 quarterly months (10 years) and nearest 4 serial calendar months
	NKD	日经指数(USD) Nikki/USD Futures	\$5*Nikk Index	5	USD	25	8%, 12%, 16%	Sunday-Friday 17:00-16:00* with trading halt 15:15- 15:30 CST (07:00-06:00* with trading halt 05:15- 05:30 BJT)	3, 6, 9, 12 现金 Cash
	ES	小型标准普尔指数 E-Mini S&P 500 Futures	\$50*S&P 500 Index	0.25	USD	12.5	下跌 7%, 13%, 20% (06:00-21:30±5%) Fall by 7%, 13%, 20% (06:00-21:30±5%)	Sunday-Friday 17:00-16:00* with trading halt 15:15- 15:30 CST (07:00-06:00* with trading halt 05:15- 05:30 BJT)	3, 6, 9, 12
	NQ	小型纳斯达克100指数 E-Mini NASDAQ 100 Futures	\$20*NASDAQ-100 Index	0.25	USD	5			
	GF	饲牛 Feeder Cattle Futures	50,000磅(lbs)	\$0.00025	USD	12.5	\$0.045		1, 3, 4, 5, 8, 9, 10, 11 现金 Cash
	LE	活牛 Live Cattle Futures	40,000磅(lbs)	\$0.00025	USD	10	\$0.03	Monday-Friday 08:30-13:05 CST (22:30-03:05* BJT)	2, 4, 6, 8, 10, 12 实物 Physical
	HE	生猪 Lean Hog Futures	40,000磅(lbs)	\$0.00025	USD	10	\$0.03		2, 4, 5, 6, 7, 8, 10, 12 现金 Cash

COMEX	GC	美黄金 Gold Futures	100金衡制盎司 (ozt)	\$0.1	USD	10	900, 1800, 2700, 3600, N/A	即月及之后两个月; 23个月期间的2, 4, 8, 10月; 即月后72个月期间的6, 12月 Current month; next 2 months; 2, 4, 8, 10 in a 23-month period; 6, 12 in a 72-month period	
	SI	美白银 Silver Futures	5,000金衡制盎司 (ozt)	\$0.005	USD	25	1200, 2400, 3600, 4800, N/A	即月及之后两个月; 23个月期间的1, 3, 5, 9月; 即月后60个月期间的7, 12月 Current month; next 2 months; 1, 3, 5, 9 in a 23-month period; 7, 12 in a 60-month period	实物 Physical
	HG	美铜 Copper Futures	25,000磅 (lbs)	\$0.0005	USD	12.5	2000, 4000, 6000, 8000, N/A	即月及之后23个月; 即月后60个月期间的3, 5, 7, 9, 12月 Current month; next 23 months; any 3, 5, 7, 9, 12 falling within 60-month period	
	*QO	小型美黄金 E-Mini Gold Futures	50金衡制盎司 (ozt)	\$0.25	USD	12.5	9000, 18000, 27000, 36000, N/A	2, 4, 6, 8, 10, 12	
	MGC	微型美黄金 E-micro Gold Futures	10金衡制盎司 (ozt)	\$0.10	USD	1.0	900, 1800, 2700, 3600, N/A	2, 4, 6, 8, 10, 12	
	QI	小型美白银 E-Mini Silver Futures	2,500金衡制盎司 (ozt)	\$0.0125	USD	31.25	12000, 24000, 36000, 48000, N/A	1, 3, 5, 7, 9, 12	现金 Cash
NYMEX	CL	美原油 Crude Oil Futures	1,000桶 (bbl)	\$0.01	USD	10	500, 1000, 1500, 2000, N/A	当年及之后5年 (不包括6、12月), 即9年内6月及12月合约可交易, 其余月在6年限制范围内 Current year and the next five years (June, December excluded)	
	HO	热燃油 NY Harbor ULSD Futures	42,000加仑 (gal)	\$0.0001	USD	4.2	1500, 3000, 4500, 6000, N/A	最近38个月 Current Year + 3 Years + 1 Month	
	NG	天然气 Henry Hub Natural Gas Futures	10,000 (MMBtu)	\$0.001	USD	10	300, 600, 900, 1200, N/A	最近144个月 Current year+next 12 calendar years	实物 Physical
	PA	美钯金 Palladium Futures	100金衡制盎司 (ozt)	\$0.05	USD	5	6000, 12000, 18000, 24000, N/A	最近3个月, 及15个月之内的季月 Nearest 3 months and quarterly months within 15-month period	
	PL	美铂金 Platinum Futures	50金衡制盎司 (ozt)	\$0.1	USD	5	650, 1300, 1950, 2600, N/A	最近3个月及15个月之内的1, 4, 7, 10月 Nearest 3 months and 1, 4, 7, 10 within 15-month period	
	QG	小型天然气 E-mini Natural Gas Futures	2,500 (MMBtu)	\$0.005	USD	12.5	300, 600, 900, 1200, N/A	今年剩下月份及即将到来的5年 Remaining months in the current year and the next 5 years	现金 Cash
	QM	小型美原油 E-mini Crude Oil Futures	500桶 (bbl)	\$0.025	USD	12.5	5000, 10000, 15000, 20000, N/A	最近61个月 Current year and 5 calendar years	现金 Cash
	RB	无铅汽油 RBOB Gasoline Futures	42,000加仑 (gal)	\$0.0001	USD	4.2	1500, 3000, 4500, 6000, N/A	最近38个月 Current Year + 3 Years + 1 Month	实物 Physical
BZ	布伦特原油 Brent Crude Oil Futures	1,000桶 (bbl)	\$0.01	USD	10.0	500, 1000, 1500, 2000, N/A	今年剩下月份及即将到来的7年 Current year and the next 7 consecutive calendar years	现金 Cash	

LME	AH	伦铝 LME Aluminium Futures	25公吨(t)	\$0.5	USD	12.5				
	CA	伦铜 LME Copper Futures	25公吨(t)	\$0.5	USD	12.5				
	NI	伦镍 LME Nickel Futures	6公吨(t)	\$5.0	USD	30	N/A	01:00-19:00 London time (09:00-03:00* BJT)	三个月到期 3-month Contract	实物 Physical
	PB	伦铅 LME Lead Futures	25公吨(t)	\$0.5	USD	12.5				
	SN	伦锡 LME Tin Futures	5公吨(t)	\$5.0	USD	25				
	ZS	伦锌 LME Zinc Futures	25公吨(t)	\$0.5	USD	12.5				
CUS	美元兑人民币 USD/CNH Futures	100,000美元(USD)	0.0001	RMB	10	N/A	08:30-16:30, 17:15-01:00* BJT (Expiring contract month closes at 11:00 am on the Last Trading Day)	即月, 下三个月及之后的五个季月 Current month, next 3 months, next 5 quarter months	实物 Physical	
HKEX	HHI	H股指数 H-shares Index Futures	HK\$50*H-shares Index	1	HKD	50				
	HSI	恒生指数 Hang Seng Index Futures	HK\$50*Hang Seng Index	1	HKD	50	适用期货近两个月份: 当成交触及5分钟前参考价之±5%价位时即进入冷静期, 冷静期5分钟, 限于该参考价±5%价位内交易, 其后恢复正常。 More than ±5% from the last traded price 5 minutes ago, the 5-minute colling-off period shall be triggered	09:15-12:00, 13:00-16:30, 17:15-23:45 (Expiring contract month closes at 4:00 pm on the Last Trading Day)	现月, 下月, 及之后的两个季月 Spot month, next calendar month & next 2 quarter months	现金 Cash
	MCH	小型H股指数 Mini H-shares Index Futures	HK\$10*H-shares Index	1	HKD	10				
	MHI	小型恒生指数 Mini-Hang Seng Index Futures	HK\$10*Hang Seng Index	1	HKD	10				
SGX	CN	富时中国指数A50 FTSE China A50 Index Futures	US\$1*FTSE China A50 Index	2.5	USD	2.5	10%, 15%, 限制交易10分钟 ±10% and ±15% (10 minutes cooling off period when limit is reached)	09:00-16:30, 17:00-04:45* SST/BJT	最近2个月及4个季月 2 nearest serial months and 4 quarter months	
	NK	日经225指数 Nikki 225 Index Futures	¥500*Nikki 225 Index	5	JPY	2500	+/- 2,000 points	07:30-14:25, 14:55-04:45* SST/BJT	最近6个月及20个季月 6 nearest serial months and 20 nearest quarter months	
	SGP	新加坡指数 MSCI Singapore Index Futures	S\$100*MSCI Sigapore Index	0.05	SGD	5	15%, 限制交易10分钟 ±15% (trading at or within the price limit of ±15% is allowed for the next 10 minutes)	08:30-17:10, 17:40-04:45* SST/BJT	最近2个月及4个季月 2 nearest serial months and 4 quarter months	现金 Cash
	TW	台湾指数 MSCI Taiwan Index Futures	US\$100*MSCI Taiwan Index	0.1	USD	10		08:45-13:35, 14:15-04:45* SST/BJT	最近2个月及12个季月 2 nearest serial months and 12 quarter months	
	UC	美元兑人民币 SGX USD/CNH FX Futures	100,000美元(USD)	CNH 0.0001	CNH	10	N/A	07:25-17:55, 18:15-04:45* SST/BJT	13个月加接下来的8个季度月 13 monthly followed by the next 8 quarter months	
FE	铁矿石 SGX Iron Ore CFR China (62% Fe Fines) Index Futures	100公吨(t)	\$0.01	USD	1	N/A	08:00-19:55, 20:15-04:45* SST/BJT	最近48个月 Up to 4 calendar years starting with current year, with 12 consecutive months added upon expiry in December		

	DX	美元指数 US Dollar Index® Futures	\$1000*US Dollar Index	0.005	USD	5	N/A	20:00-17:00* EST (09:00-06:00* BJT)	3, 6, 9, 12	
	CC	美可可 Cocoa Futures	10吨(t)	\$1	USD	10	N/A	04:45-13:30 EST (17:45-02:30* BJT)	3, 5, 7, 9, 12	
ICE_US	CT	美棉 Cotton #2 Futures	50,000磅(lbs)	\$0.0001	USD	5	80以下3美分, 80~110 4美分, 100~140 5美分, 140~170 6美分, 170以上7美分 x 《80:3 cents; 80<x 《110: 4 cents; 110<x 《140: 5 cents; 140<x 《170: 6 cents; X>170: 7 cents	21:00-14:20* EST (10:00-03:20* BJT)	3, 5, 7, 10, 12	实物 Physical
	KC	咖啡 Coffee C® Futures	37,500磅(lbs)	\$0.0005	USD	18.75	N/A	04:15-13:30 EST (17:15-02:30* BJT)	3, 5, 7, 9, 12	
	OJ	冷冻橙汁 FCOJ-A Futures	15,000磅(lbs)	\$0.0005	USD	7.5	10美分(cents), 20美分(cents)	08:00-14:00 EST (21:00-03:00* BJT)	1, 3, 5, 7, 9, 11	
	SB	原糖11号 Sugar #11 Futures	112,000磅(lbs)	\$0.0001	USD	11.2	N/A	03:30-13:00 EST (16:30-02:00* BJT)	3, 5, 7, 10	
	B	布伦特原油 Brent Crude Oil Futures	1,000桶(bbl)	0.01	USD	10			最近96个月 Nearest 96 months	实物/现金 Physical/Cash
ICE_EU	G	汽油 Gasoline Futures	100桶(bbl)	0.25	USD	25	N/A	20:00-18:00* EST (09:00-07:00* BJT)	最近9个月 Nearest 9 months	实物 Physical
	T	WTI原油 WTI Crude Oil Futures	1,000桶(bbl)	0.01	USD	10			最近9个月 Nearest 9 months	现金 Cash
BMD	CPO	棕榈油 Crude Palm Oil Futures	25吨(t)	1	MYR	25	前结算价高或低于10%, 停板10分钟, 再扩板到前结算价高或低于15% ±10% (the cooling-off period shall begin; thereafter the price shall not vary more than ±15%)	10:30-12:30, 15:00-18:00 MYT (10:30-12:30, 15:00-18:00 BJT)	即月及之后连续5个月和及后连续24个相隔月 Spot month + the next 5 succeeding months + alternate months up to 24 months forward	实物 Physical
TOCOM	JRU	日橡胶 Rubber Futures	5,000千克(kg)	0.1	JPY	500	当碰到DCB暂停交易30秒, SCB触发之暂停时间由交易所视市场情况而定 When it comes to DCB, all trading shall be suspended for 30 seconds (SCB suspension time can be determined by the exchanges)	08:45-15:15, 16:30-19:00 JST (07:45-14:15, 15:30-18:00 BJT)	最近6个月 Nearest 6 months	实物 Physical

* 各品种初始 / 维持保证金请详见品种保证金表

期权

交易所 Exchange	编号 Code	品种名称 Product Name	合约大小 Contract Size	最小变动价位 Tick Size	结算币种 Setl. Currency	最小变动价位值 Tick Value	每日涨/跌停板 Daily Price Limit	交易时间 Trading Hour	交易月份 Trading Month
	HSI	恒生指数期权 Hang Seng Index Options	HK\$50*Hang Seng Index	1个指数点 (pt)	HKD	50		09:15-12:00, 13:00-16:30 BJT (到期合约月份在合约到期日 收市时间为16:00) (Expiring contract month closes at 16:00 on the Expiry Day)	短期期权: 现月、下3个月及之后的3 个季月 长期期权: 之后5个六月及十二月合约 月份 Short- dated Options: Spot, next 3 months, next 3 quarter months Long-dated Options: Next 5 months of June & December
HKEX	HHI	H股指数期权 H-shares Index Options	HK\$50*H-shares Index	1个指数点 (pt)	HKD	50	N/A	09:15-12:00, 13:00-16:30 BJT (到期合约月份在合约到期日 收市时间为16:00) (Expiring contract month closes at 16:00 on the Expiry Day)	短期期权: 现月, 下3个月及之后的3 个季月 长期期权: 之后3个六月及十二月合约 月份 Short-dated Options: Spot, next 3 calendar months & next 3 quarter months Long-dated Options: Next 3 months of June & December
	MHI	小型恒生指数期权 Mini-Hang Seng Index	HK\$10*Hang Seng Index	1个指数点 (pt)	HKD	10		09:15-12:00, 13:00-16:30 BJT (到期合约月份在合约到期日 收市时间为16:00) (Expiring contract month closes at 16:00 on the Expiry Day)	现月、下月及之后两个季月 Spot month, next month and next 2 quarter months
	CUS	美元兑人民币期权 USD/CHN Options	100,000美元 (USD)	0.0001 CNY	CNY	10		09:00-16:30 BJT (最后交易日的交易时间 09:00-11:00) (LTD Trading hour is 9:00- 11:00)	现月、下三个月及之后四个季月 Spot month, next 3 months and next 4 quarter months
NYMEX	CL	纽约原油期权 NY Crude Oil Options	对应一张期货合约 Per Futures Contract	\$0.01/桶 (bb1)	USD	10.0	N/A	Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	当年和之后5个日历年的每个月, 以及 第7、8、9年的六月和十二月 Current year and the next 5 calendar years and June and December contracts for 3 additional years
COMEX	GC	美国黄金期权 Gold Options	对应一张期货合约 Per Futures Contract	\$0.1/金制盎司 (ozt)	USD	10.0	N/A	Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	合约当月和之后连续20个月, 以及合 约当月之后的72个月中的所有六月和 十二月 Monthly contracts listed for 20 consecutive months; June and December will be listed for 72 months from the current listed month

CME	ES	小型标准普尔指数期权 E-Mini S&P 500 Options	对应一张期货合约 Per Futures Contract	0.25个指数点(pt)	USD	12.5		Sunday-Friday 17:00-16:00* CST with trading halt 15:15-15:30 (07:00-06:00* BJT with tading halt 16:15-16:30)	3, 6, 9, 12
	JY	日日期权 Japanese Yen Options	12,500,000日元(yen)	0.0000005	USD	6.25		Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	3, 6, 9, 12 + 3 serial months
CBOT	S	美豆期权 Soybean Options	5000蒲式耳(bu)	\$0.00125/bu	USD	6.25		Sunday-Friday 19:00-07:45, Monday-Friday 08:30-13:20 CST (09:00-21:45, 22:30-02:15* BJT)	合约当月及接下来3个月, 并且从合约当月开始计算包含1、3、5、7、8、9、11月的总共9个月, 另外加之后的十一月。 3 consecutive months and 9 months of 1, 3, 5, 7, 8, 9, 11 plus next available 11
	C	美玉米期权 Corn Options	5000蒲式耳(bu)	\$0.00125/bu	USD	6.25		Sunday-Friday 19:00-07:45, Monday-Friday 08:30-13:20 CST (09:00-21:45, 22:30-02:15* BJT)	3, 5, 7, 9, 12
	ZN	10年美债期权 10-YR US T-Note Options	100,000美元(USD)	0.5/32	USD	15.625		Sunday-Friday 17:00-16:00* CST (07:00-06:00* BJT)	3, 6, 9, 12
ICE_EU	B	布伦特原油期货期权 Brent Crude Oil Options	1000桶(bbl)	\$0.01/桶(bbl)	USD	10.0		20:00-18:00*EST (09:00-07:00)	连续96个月 96 consecutive months

农产品换算表 Measurement Conversion				
品种 Product		公吨 Metric tons		每手 lot
美玉米 Corn	=	127.0059	=	5000蒲式耳(bu)
美豆 Soybean	=	136.0777	=	5000蒲式耳(bu)
美豆粕 Soybean Meal	=	90.7185	=	100短吨(short ton)
美豆油 Soybean Oil	=	27.2155	=	60000磅(lbs)
美麦 Wheat	=	136.0777	=	5000蒲式耳(bu)
粗米 Rough Rice	=	90.7185	=	2000担(cwt)
燕麦 Oats	=	86.1826	=	5000蒲式耳(bu)