

National Day and the day following the Chinese Mid-Autumn Festival margin level Adjustment notice.

The margin levels of **USD/CNH (“CUS”)**, **CNH/USD (“UCN”)** and **MSCI Asia ex Japan Net Total Return Index (“MXJ”) futures contracts** will be increased temporarily after the close of business of T session on 29 September 2020 as follows:

1. USD/CNH (“CUS”):

Current Level: Initial margin 11,956 per lot (RMB); Maintenance margin 9,564 per lot (RMB) ◦

Temporarily Increased Level: Initial margin 13,925 per lot (RMB); Maintenance margin 11,140 per lot (RMB) ◦

◦

2. CNH/USD (“UCN”):

Current Level: Initial margin 746 per lot (USD); Maintenance margin 596 per lot (USD) ◦

Temporarily Increased Level: Initial margin 927 per lot (USD); Maintenance margin 741 per lot (USD) ◦

3. MSCI Asia ex Japan Net Total Return Index (“MXJ”) futures contracts:

Current Level: Initial margin 3,165 per lot (USD); Maintenance margin 2,532 per lot (USD) ◦

Temporarily Increased Level: Initial margin 3,298 per lot (USD); Maintenance margin 2,638 per lot (USD) ◦

The margin levels of CUS, UCN and MXJ futures contracts will be restored to the current levels after the close of business on 30 September 2020.

This announcement is for reference only. The exact time is subject to the notice of the exchange. We make no representations or guarantees regarding its accuracy, timeliness or completeness. For any enquiries, please contact our Trading Department at (852) 2293-9688.

Thank you! Yuanta Futures (Hong Kong) Co., Ltd 28rd Sep. , 2020