

## SPECULATIVE MARGINS

December 8, 2017

## ASIAN MARKETS

COMMODITY	EXCH.	DEPOSITIONS				SPREADS			
		ORIGINAL MARGIN	MAIN-TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT	ORIGINAL MARGIN	MAIN-TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.
SPI 200	SFE	AD7,205	AD7,205	AD7,343	AD7,343				
AUS 30 Day Interbank Cash Rate	SFE	AD275	AD275	AD303	AD303				
Nifty Index	SGX	US\$770	US\$700	US\$770	US\$700				
USD/CNH	SGX	RMB\$7,150	RMB\$6,500	RMB\$7,150	RMB\$6,500				
Mini 10Y JGB	SGX	¥100,100	¥91,000	¥100,100	¥91,000				
Nikkei 225 Index @ ¥500	SGX	¥396,000	¥360,000	¥396,000	¥360,000				
MSCI Taiwan Index	SGX	US\$1,430	US\$1,300	US\$1,430	US\$1,300				
MSCI Singapore Index	SGX	S\$990	S\$900	S\$990	S\$900				
FTSE China A50 Index	SGX	US\$605	US\$550	US\$605	US\$550				
Hang Seng	HKEX	HK\$99,151	HK\$79,320	HK\$99,151	HK\$79,320	HK\$19,883	HK\$15,906	HK\$19,883	HK\$15,906
Mini Hang Seng	HKEX	HK\$19,830	HK\$15,864	HK\$19,830	HK\$15,864	HK\$3,976	HK\$3,180	HK\$3,976	HK\$3,180
H-Share Index	HKEX	HK\$39,235	HK\$31,388	HK\$39,235	HK\$31,388	HK\$11,770	HK\$9,416	HK\$11,770	HK\$9,416
Mini H-Share Index	HKEX	HK\$7,847	HK\$6,277	HK\$7,847	HK\$6,277	HK\$2,354	HK\$1,883	HK\$2,354	HK\$1,883
USD/CNH (Renminbi)	HKEX	RMB\$11,265	RMB\$9,012	RMB\$13,526	RMB\$10,820	RMB\$3,271	RMB\$2,616	RMB\$3,271	RMB\$2,616
Nikkei 225 Index @ ¥1,000	JPX	¥660,000	¥660,000	¥660,000	¥660,000				
JGB	JPX	¥480,000	¥480,000	¥480,000	¥480,000				
Palm Oil	KLCE	MYR4,950	MYR4,950	MYR5,500	MYR5,500				
Rubber	TOCOM	¥72,000	¥72,000	¥108,000	¥108,000				
Kerosene	TOCOM	¥110,000	¥110,000	¥110,000	¥110,000				
Gasoline	TOCOM	¥110,000	¥110,000	¥110,000	¥110,000				
Crude Oil	TOCOM	¥115,000	¥115,000	¥115,000	¥115,000				
Platinum	TOCOM	¥68,000	¥68,000	¥68,000	¥68,000				
Gold	TOCOM	¥86,000	¥86,000	¥86,000	¥86,000				
Silver	TOCOM	¥55,000	¥55,000	¥55,000	¥55,000				

## EUROPEAN MARKETS

COMMODITY	EXCH.	DEPOSITIONS				SPREADS			
		ORIGINAL MARGIN	MAIN-TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT	ORIGINAL MARGIN	MAIN-TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.
DAX Index @ 25 euro	EUREX	EU23,445	EU23,445	EU23,445	EU23,445				
Euro Bobl	EUREX	EU1,074	EU1,074	EU1,074	EU1,074				
Euro Bund	EUREX	EU2,717	EU2,717	EU2,717	EU2,717				
DJ Euro STOXX	EUREX	EU2,509	EU2,509	EU2,509	EU2,509				
Aluminium HG	LME	\$3,350	\$3,350						
Copper	LME	\$12,525	\$12,525						
Zinc	LME	\$5,425	\$5,425						
Nickel	LME	\$6,582	\$6,582						
Tin	LME	\$8,740	\$8,740						
Lead	LME	\$5,000	\$5,000						
Short Sterling	ICE-EUR	£330	£300	£330	£300				
Long Gilt	ICE-EUR	£2,420	£2,200	£2,420	£2,200				
FT-SE 100 Index @ £10	ICE-EUR	£3,588	£3,261	£3,588	£3,261				
Robusta Coffee	ICE-EUR	US\$1,672	US\$1,520	US\$1,672	US\$1,520				
Brent Crude Oil	ICE	US\$2,970	US\$2,700	US\$2,970	US\$2,700				
CAC 40 Index @ 10 euro	ICE - EU	EU3,210	EU3,210	EU3,210	EU3,210				..

# SPECULATIVE MARGINS, U.S. MARKETS

COMMODITY In USD	EXCH.	INITIAL MARGIN				MAINT. MARGIN			
		ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.	ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.
<b>CURRENCIES</b>									
Euro FX	CME	2,310	2,100	2,310	2,100				
British Pound	CME	1,980	1,800	1,980	1,800				
Japanese Yen	CME	2,475	2,250	2,475	2,250				
Swiss Franc	CME	3,080	2,800	3,080	2,800				
Australian Dollar	CME	1,375	1,250	1,375	1,250				
Can. Dollar	CME	1,210	1,100	1,210	1,100				
New Zealand Dollar	CME	1,430	1,300	1,430	1,300				
US\$ Index	ICE-US	1,980	1,800	1,980	1,800				
<b>FINANCIAL INSTRUMENTS</b>									
Eurodollar	CME	457	415	165	150				
Treasury Bonds	CBOT	2,970	2,700	2,970	2,700				
Treasury Notes 10 yr	CBOT	1,155	1,050	1,155	1,050				
Treasury Notes 5 yr	CBOT	688	625	688	625				
Treasury Notes 2 yr	CBOT	473	430	418	380				
<b>STOCK INDEX</b>									
S&P 500 Index	CME	24,750	22,500	24,750	22,500				
E-Mini. S&P 500 Index	CME	4,950	4,500	4,950	4,500				
E-Mini NASDAQ 100	CME	4,950	4,500	4,950	4,500				
Nikkei 225 Index @ \$5	CME	4,290	3,900	4,290	3,900				
Dow Jones @ \$5	CBOT	3,685	3,350	3,685	3,350				
<b>METALS</b>									
Copper, High Grade	COMEX	3,080	2,800	3,080	2,800				
Gold	COMEX	4,895	4,450	4,895	4,450				
Silver	COMEX	5,720	5,200	5,720	5,200				
Platinum	NYMEX	1,760	1,600	1,760	1,600				
Palladium	NYMEX	8,800	8,000	11,000	10,000				
Mini Gold (32.15 oz.)	ICE-US	1,595	1,450	1,595	1,450				
Mini Silver (1000 oz.)	ICE-US	1,430	1,300	1,430	1,300				
<b>ENERGY</b>									
Crude Oil	NYMEX	2,283	2,075	2,310	2,100				
Mini Crude Oil	NYMEX	1,142	1,038	1,155	1,050				
Gasoline (RBOB)	NYMEX	3,300	3,000	4,125	3,750				
Heating Oil	NYMEX	3,300	3,000	3,410	3,100				
Natural Gas	NYMEX	2,365	2,150	2,420	2,200				
<b>GRAINS &amp; FIBER</b>									
Corn	CBOT	715	650	715	650				
Wheat	CBOT	1,045	950	1,045	950				
Soybeans	CBOT	1,815	1,650	1,815	1,650				
Soybean Meal	CBOT	1,320	1,200	1,320	1,200				
Soybean Oil	CBOT	798	725	798	725				
Oats	CBOT	715	650	715	650				
Rough Rice	CBOT	1,073	975	1,073	975				
Cotton	ICE-US	2,200	2,000	2,200	2,000				
<b>LIVESTOCK &amp; MEATS</b>									
Cattle, Live	CME	1,650	1,500	1,650	1,500				
Cattle, Feeder	CME	3,080	2,800	3,080	2,800				
Hogs, Lean	CME	1,320	1,200	1,320	1,200				
<b>FOOD</b>									
Sugar	ICE-US	1,064	952	1,064	952				
Coffee "C"	ICE-US	2,310	2,100	2,310	2,100				
Cocoa (Metric)	ICE-US	1,595	1,450	1,595	1,450				
Orange Juice	ICE-US	1,761	1,601	1,761	1,601				
<b>FOREST PRODUCTS</b>									
Lumber	CME	1,760	1,600	1,760	1,600				

Note: Margins are subject to change and/ or revision at any time without prior notice. Please consult us for the most current rate.