

## SPECULATIVE MARGINS

March 22, 2021

## ASIAN MARKETS

COMMODITY	EXCH.	NET POSITIONS				SPREADS			
		ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT	ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.
SPI 200	SFE	AUD14,408	AUD14,408	AUD14,546	AUD14,546				
AUS 30 Day Interbank Cash Rate	SFE	AUD476	AUD476	AUD503	AUD503				
Nifty Index	SGX	US\$1,980	US\$1,800	US\$1,980	US\$1,800				
USD/CNH	SGX	RMB\$11,000	RMB\$10,000	RMB\$11,000	RMB\$10,000				
Mini 10Y JGB	SGX	¥97,900	¥89,000	¥97,900	¥89,000				
Nikkei 225 Index @ ¥500	SGX	¥792,000	¥720,000	¥792,000	¥720,000				
FTSE Taiwan Index	SGX	US\$2,530	US\$2,300	US\$2,530	US\$2,300				
FTSE China A50 Index	SGX	US\$1,320	US\$1,200	US\$1,320	US\$1,200				
MSCI Singapore Index	SGX	S\$1,760	S\$1,600	S\$1,760	S\$1,600				
Hang Seng	HKEX	HK\$130,074	HK\$104,059	HK\$130,074	HK\$104,059	HK\$29,925	HK\$23,940	HK\$29,925	HK\$23,940
Mini Hang Seng	HKEX	HK\$26,014	HK\$20,811	HK\$26,014	HK\$20,811	HK\$5,985	HK\$4,788	HK\$5,985	HK\$4,788
H-Share Index	HKEX	HK\$51,072	HK\$40,857	HK\$51,072	HK\$40,857	HK\$19,950	HK\$15,960	HK\$19,950	HK\$15,960
Mini H-Share Index	HKEX	HK\$10,214	HK\$8,171	HK\$10,214	HK\$8,171	HK\$3,990	HK\$3,192	HK\$3,990	HK\$3,192
USD/CNH (Renminbi)	HKEX	RMB\$11,278	RMB\$9,022	RMB\$13,539	RMB\$10,830	RMB\$4,402	RMB\$3,521	RMB\$4,402	RMB\$3,521
Nikkei 225 Index @ ¥1,000	JPX	¥1,680,000	¥1,680,000	¥1,680,000	¥1,680,000				
JGB	JPX	¥750,000	¥750,000	¥750,000	¥750,000				
Palm Oil	KLCE	MYR6,050	MYR5,500	MYR6,380	MYR5,800				
RSS3 Rubber	JPX	¥103,000	¥103,000	¥103,000	¥103,000				
Platinum	JPX	¥162,000	¥162,000	¥162,000	¥162,000				
Gold	JPX	¥228,000	¥228,000	¥228,000	¥228,000				
Silver	JPX	¥110,000	¥110,000	¥110,000	¥110,000				
Gasoline	TOCOM	¥396,500	¥396,500	¥398,000	¥398,000				
Kerosene	TOCOM	¥317,000	¥317,000	¥317,500	¥317,500				
Crude Oil	TOCOM	¥261,500	¥261,500	¥262,000	¥262,000				

## EUROPEAN MARKETS

COMMODITY	EXCH.	NET POSITIONS				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	EU29,839	EU29,839	EU29,839	EU29,839				
Euro Bobl	EUREX	EU977	EU977	EU977	EU977				
Euro Bund	EUREX	EU2,641	EU2,641	EU2,641	EU2,641				
DJ Euro STOXX	EUREX	EU3,342	EU3,342	EU3,342	EU3,342				
Aluminium HG	LME	\$2,750	\$2,750						
Copper	LME	\$13,600	\$13,600						
Zinc	LME	\$4,125	\$4,125						
Nickel	LME	\$8,700	\$8,700						
Tin	LME	\$13,255	\$13,255						
Lead	LME	\$3,900	\$3,900						
Short Sterling	ICE-EUR	£278	£253	£278	£253				
Long Gilt	ICE-EUR	£3,135	£2,850	£3,135	£2,850				
FT-SE 100 Index @ £10	ICE-EUR	£8,023	£7,293	£8,023	£7,293				
Robusta Coffee	ICE-EUR	US\$1,045	US\$950	US\$1,045	US\$950				
Brent Crude Oil	ICE	US\$5,956	US\$5,418	US\$6,039	US\$5,490				

# SPECULATIVE MARGINS, U.S. MARKETS

COMMODITY In USD	EXCH.	INITIAL MARGIN				SPREAD			
		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	2,200	2,000	2,200	2,000				
British Pound	CME	2,640	2,400	2,640	2,400				
Japanese Yen	CME	2,750	2,500	2,750	2,500				
Swiss Franc	CME	3,630	3,300	3,630	3,300				
Australian Dollar	CME	1,980	1,800	1,980	1,800				
Can. Dollar	CME	1,210	1,100	1,210	1,100				
New Zealand Dollar	CME	1,760	1,600	1,760	1,600				
US\$ Index	ICE-US	2,090	1,900	2,090	1,900				
<b>FINANCIAL INSTRUMENTS</b>									
Eurodollar	CME	660	600	220	200				
Treasury Bonds	CBOT	4,400	4,000	4,400	4,000				
Treasury Notes 10 yr	CBOT	1,540	1,400	1,540	1,400				
Treasury Notes 5 yr	CBOT	880	800	880	800				
Treasury Notes 2 yr	CBOT	418	380	385	350				
<b>STOCK INDEX</b>									
S&P 500 Index	CME	60,500	55,000	60,500	55,000				
E-Mini. S&P 500 Index	CME	12,100	11,000	12,100	11,000				
E-Mini NASDAQ 100	CME	17,600	16,000	17,600	16,000				
Micro E-mini Dow Jones	CBOT	990	900	990	900				
Micro E-mini NASDAQ 100	CME	1,760	1,600	1,760	1,600				
Micro E-mini Russell 2000	CME	715	650	715	650				
Micro E-mini S&P 500	CME	1,210	1,100	1,210	1,100				
Nikkei 225 Index @ \$5	CME	8,800	8,000	8,800	8,000				
Dow Jones @ \$5	CBOT	9,900	9,000	9,900	9,000				
<b>METALS</b>									
Copper, High Grade	COMEX	6,050	5,500	6,050	5,500				
Gold	COMEX	11,000	10,000	11,000	10,000				
Silver	COMEX	18,150	16,500	18,150	16,500				
Platinum	NYMEX	4,840	4,400	4,840	4,400				
Palladium	NYMEX	28,050	25,500	29,700	27,000				
Mini Gold (32.15 oz.)	ICE-US	2,887	2,624	2,887	2,624				
Mini Silver (1000 oz.)	ICE-US	3,385	3,077	3,385	3,077				
<b>ENERGY</b>									
Crude Oil	NYMEX	5,445	4,950	5,610	5,100				
Mini Crude Oil	NYMEX	2,723	2,475	2,805	2,550				
Gasoline (RBOB)	NYMEX	5,390	4,900	5,500	5,000				
Heating Oil	NYMEX	5,583	5,075	5,638	5,125				
Natural Gas	NYMEX	1,980	1,800	2,200	2,000				
<b>GRAINS &amp; FIBER</b>									
Corn	CBOT	1,623	1,475	1,650	1,500				
Wheat	CBOT	2,035	1,850	2,090	1,900				
Soybeans	CBOT	3,190	2,900	3,300	3,000				
Soybean Meal	CBOT	2,310	2,100	2,310	2,100				
Soybean Oil	CBOT	1,650	1,500	1,705	1,550				
Oats	CBOT	990	900	990	900				
Rough Rice	CBOT	1,650	1,500	1,815	1,650				
Cotton	ICE-US	2,915	2,650	2,915	2,650				
<b>LIVESTOCK &amp; MEATS</b>									
Cattle, Live	CME	1,760	1,600	1,760	1,600				
Cattle, Feeder	CME	3,190	2,900	3,190	2,900				
Hogs, Lean	CME	1,980	1,800	1,980	1,800				
<b>FOOD</b>									
Sugar	ICE-US	1,109	1,008	1,109	1,008				
Coffee "C"	ICE-US	4,455	4,050	4,455	4,050				
Cocoa (Metric)	ICE-US	2,090	1,900	2,090	1,900				
Orange Juice	ICE-US	1,386	1,260	1,386	1,260				
<b>FOREST PRODUCTS</b>									
Lumber	CME	5,500	5,000	6,050	5,500				
<b>VOLATILITY INDEX</b>									
Cboe Volatility Index (VIX)	CBOE	8,305	7,550	11,550	10,500				

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