

SPECULATIVE MARGINS

October 16, 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\$880	US\$800	US\$880	US\$800				
USD/CNH	SGX	RMB\$7,920	RMB\$7,200	RMB\$7,920	RMB\$7,200				
Mini 10Y JGB	SGX	¥100,100	¥91,000	¥100,100	¥91,000				
Nikkei 225 Index @ ¥500	SGX	¥385,000	¥350,000	¥385,000	¥350,000				
MSCI Taiwan Index	SGX	US\$1,485	US\$1,350	US\$1,485	US\$1,350				
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\$92,435	HK\$73,948	HK\$92,435	HK\$73,948	HK\$18,487	HK\$14,789	HK\$18,487	HK\$14,789
Mini Hang Seng	HKEX	HK\$18,487	HK\$14,789	HK\$18,487	HK\$14,789	HK\$3,697	HK\$2,957	HK\$3,697	HK\$2,957
H-Share Index	HKEX	HK\$36,907	HK\$29,525	HK\$36,907	HK\$29,525	HK\$11,105	HK\$8,884	HK\$11,105	HK\$8,884
Mini H-Share Index	HKEX	HK\$7,381	HK\$5,905	HK\$7,381	HK\$5,905	HK\$2,221	HK\$1,776	HK\$2,221	HK\$1,776
USD/CNH (Renminbi)	HKEX	RMB\$17,609	RMB\$14,087	RMB\$21,133	RMB\$16,906	RMB\$5,107	RMB\$4,085	RMB\$5,107	RMB\$4,085
Nikkei 225 Index @ ¥1,000	JPX	¥600,000	¥600,000	¥600,000	¥600,000				
JGB	JPX	¥480,000	¥480,000	¥480,000	¥480,000				
Palm Oil	KLCE	MYR5,500	MYR5,500	MYR5,775	MYR5,775				
Rubber	TOCOM	¥84,000	¥84,000	¥125,000	¥125,000				
Kerosene	TOCOM	¥110,000	¥110,000	¥110,000	¥110,000				
Gasoline	TOCOM	¥110,000	¥110,000	¥110,000	¥110,000				
Crude Oil	TOCOM	¥110,000	¥110,000	¥110,000	¥110,000				
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	EU23,379	EU23,379	EU23,379	EU23,379				
Euro Bobl	EUREX	EU1,076	EU1,076	EU1,076	EU1,076				
Euro Bund	EUREX	EU2,682	EU2,682	EU2,682	EU2,682				
DJ Euro STOXX	EUREX	EU2,553	EU2,553	EU2,553	EU2,553				
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\$2,915	US\$2,650	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.			
		ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.	ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.
CURRENCIES									
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	2,750	2,500	2,750	2,500				
Swiss Franc	CME	2,970	2,700	2,970	2,700				
Australian Dollar	CME	1,595	1,450	1,595	1,450				
Can. Dollar	CME	1,210	1,100	1,210	1,100				
New Zealand Dollar	CME	1,650	1,500	1,650	1,500				
US\$ Index	ICE-US	1,980	1,800	1,980	1,800				
FINANCIAL INSTRUMENTS									
Eurodollar	CME	517	470	198	180				
Treasury Bonds	CBOT	2,970	2,700	2,970	2,700				
Treasury Notes 10 yr	CBOT	1,265	1,150	1,265	1,150				
Treasury Notes 5 yr	CBOT	688	625	688	625				
Treasury Notes 2 yr	CBOT	473	430	418	380				
STOCK INDEX									
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	3,905	3,550	3,905	3,550				
METALS									
Copper, High Grade	COMEX	3,465	3,150	3,465	3,150				
Gold	COMEX	5,390	4,900	5,390	4,500				
Silver	COMEX	6,490	5,900	6,490	5,900				
Platinum	NYMEX	1,925	1,750	1,925	1,750				
Palladium	NYMEX	12,100	11,000	15,620	14,200				
Mini Gold (32.15 oz.)	ICE-US	1,595	1,450	1,595	1,450				
Mini Silver (1000 oz.)	ICE-US	1,265	1,150	1,265	1,150				
ENERGY									
Crude Oil	NYMEX	2,448	2,225	2,475	2,250				
Mini Crude Oil	NYMEX	1,224	1,113	1,238	1,125				
Gasoline (RBOB)	NYMEX	3,520	3,200	4,125	3,750				
Heating Oil	NYMEX	3,300	3,000	3,410	3,100				
Natural Gas	NYMEX	1,925	1,750	1,980	1,800				
GRAINS & FIBER									
Corn	CBOT	825	750	825	750				
Wheat	CBOT	1,210	1,100	1,210	1,100				
Soybeans	CBOT	2,090	1,900	2,090	1,900				
Soybean Meal	CBOT	1,540	1,400	1,540	1,400				
Soybean Oil	CBOT	798	725	798	725				
Oats	CBOT	798	725	798	725				
Rough Rice	CBOT	908	825	908	825				
Cotton	ICE-US	2,200	2,000	2,200	2,000				
LIVESTOCK & MEATS									
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	1,100	1,000	1,100	1,000				
FOOD									
Sugar	ICE-US	1,232	1,120	1,232	1,120				
Coffee "C"	ICE-US	2,970	2,700	2,970	2,700				
Cocoa (Metric)	ICE-US	1,595	1,450	1,595	1,450				
Orange Juice	ICE-US	1,761	1,601	1,761	1,601				
FOREST PRODUCTS									
Lumber	CME	1,595	1,450	1,595	1,450				

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