

SPECULATIVE MARGINS

October 22, 2018

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	AUD7,700	AUD7,700	AUD7,838	AUD7,838				
AUS 30 Day Interbank Cash Rate	SFE	AUD275	AUD275	AUD303	AUD303				
Nifty Index	SGX	US\$935	US\$850	US\$935	US\$850				
USD/CNH	SGX	RMB\$10,780	RMB\$9,800	RMB\$10,780	RMB\$9,800				
Mini 10Y JGB	SGX	¥100,100	¥91,000	¥100,100	¥91,000				
Nikkei 225 Index @ ¥500	SGX	¥495,000	¥450,000	¥495,000	¥450,000				
MSCI Taiwan Index	SGX	US\$2,640	US\$2,400	US\$2,640	US\$2,400				
MSCI Singapore Index	SGX	S\$1,870	S\$1,700	S\$1,870	S\$1,700				
FTSE China A50 Index	SGX	US\$880	US\$800	US\$880	US\$800				
Hang Seng	HKEX	HK\$109,592	HK\$87,673	HK\$109,592	HK\$87,673	HK\$25,270	HK\$20,216	HK\$25,270	HK\$20,216
Mini Hang Seng	HKEX	HK\$21,918	HK\$17,534	HK\$21,918	HK\$17,534	HK\$5,054	HK\$4,043	HK\$5,054	HK\$4,043
H-Share Index	HKEX	HK\$43,092	HK\$34,473	HK\$43,092	HK\$34,473	HK\$16,824	HK\$13,459	HK\$16,824	HK\$13,459
Mini H-Share Index	HKEX	HK\$8,618	HK\$6,894	HK\$8,618	HK\$6,894	HK\$3,364	HK\$2,691	HK\$3,364	HK\$2,691
USD/CNH (Renminbi)	HKEX	RMB\$13,153	RMB\$10,522	RMB\$15,786	RMB\$12,628	RMB\$5,665	RMB\$4,532	RMB\$5,665	RMB\$4,532
Nikkei 225 Index @ ¥1,000	JPX	¥810,000	¥810,000	¥810,000	¥810,000				
JGB	JPX	¥390,000	¥390,000	¥390,000	¥390,000				
Palm Oil	KLCE	MYR4,950	MYR4,950	MYR5,500	MYR5,500				
Rubber	TOCOM	¥40,000	¥40,000	¥60,000	¥60,000				
Kerosene	TOCOM	¥105,000	¥105,000	¥105,000	¥105,000				
Gasoline	TOCOM	¥110,000	¥110,000	¥120,000	¥120,000				
Crude Oil	TOCOM	¥125,000	¥125,000	¥125,000	¥125,000				
Platinum	TOCOM	¥54,000	¥54,000	¥54,000	¥54,000				
Gold	TOCOM	¥66,000	¥66,000	¥66,000	¥66,000				
Silver	TOCOM	¥25,000	¥25,000	¥30,000	¥30,000				

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	EU21,118	EU21,118	EU21,118	EU21,118				
Euro Bobl	EUREX	EU902	EU902	EU902	EU902				
Euro Bund	EUREX	EU2,067	EU2,067	EU2,067	EU2,067				
DJ Euro STOXX	EUREX	EU2,279	EU2,279	EU2,279	EU2,279				
Aluminium HG	LME	\$4,250	\$4,250						
Copper	LME	\$12,050	\$12,050						
Zinc	LME	\$5,425	\$5,425						
Nickel	LME	\$7,596	\$7,596						
Tin	LME	\$8,160	\$8,160						
Lead	LME	\$4,600	\$4,600						
Short Sterling	ICE-EUR	£314	£285	£314	£285				
Long Gilt	ICE-EUR	£2,178	£1,980	£2,178	£1,980				
FT-SE 100 Index @ £10	ICE-EUR	£3,461	£3,146	£3,461	£3,146				
Robusta Coffee	ICE-EUR	US\$1,012	US\$920	US\$1,012	US\$920				
Brent Crude Oil	ICE	US\$3,960	US\$3,600	US\$4,015	US\$3,650				

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.
CURRENCIES									
Euro FX	CME	2,530	2,300	2,530	2,300				
British Pound	CME	1,815	1,650	1,815	1,650				
Japanese Yen	CME	2,200	2,000	2,200	2,000				
Swiss Franc	CME	3,300	3,000	2,860	2,600				
Australian Dollar	CME	1,375	1,250	1,375	1,250				
Can. Dollar	CME	1,265	1,150	1,265	1,150				
New Zealand Dollar	CME	1,320	1,200	1,320	1,200				
US\$ Index	ICE-US	1,815	1,650	1,815	1,650				
FINANCIAL INSTRUMENTS									
Eurodollar	CME	484	440	165	150				
Treasury Bonds	CBOT	2,530	2,300	2,530	2,300				
Treasury Notes 10 yr	CBOT	1,155	1,050	1,155	1,050				
Treasury Notes 5 yr	CBOT	748	680	748	680				
Treasury Notes 2 yr	CBOT	523	475	451	410				
STOCK INDEX									
S&P 500 Index	CME	33,000	30,000	33,000	30,000				
E-Mini. S&P 500 Index	CME	6,600	6,000	6,600	6,000				
E-Mini NASDAQ 100	CME	7,150	6,500	7,150	6,500				
Nikkei 225 Index @ \$5	CME	5,720	5,200	5,720	5,200				
Dow Jones @ \$5	CBOT	5,830	5,300	5,830	5,300				
METALS									
Copper, High Grade	COMEX	3,410	3,100	3,410	3,100				
Gold	COMEX	3,740	3,400	3,740	3,400				
Silver	COMEX	3,960	3,600	3,960	3,600				
Platinum	NYMEX	2,090	1,900	2,090	1,900				
Palladium	NYMEX	6,050	5,500	7,150	6,500				
Mini Gold (32.15 oz.)	ICE-US	1,265	1,150	1,265	1,150				
Mini Silver (1000 oz.)	ICE-US	909	826	909	826				
ENERGY									
Crude Oil	NYMEX	3,300	3,000	3,410	3,100				
Mini Crude Oil	NYMEX	1,650	1,500	1,705	1,550				
Gasoline (RBOB)	NYMEX	4,070	3,700	4,180	3,800				
Heating Oil	NYMEX	4,070	3,700	4,180	3,800				
Natural Gas	NYMEX	2,118	1,925	2,145	1,950				
GRAINS & FIBER									
Corn	CBOT	880	800	880	800				
Wheat	CBOT	1,375	1,250	1,375	1,250				
Soybeans	CBOT	2,255	2,050	2,255	2,050				
Soybean Meal	CBOT	1,595	1,450	1,595	1,450				
Soybean Oil	CBOT	550	500	550	500				
Oats	CBOT	743	675	743	675				
Rough Rice	CBOT	990	900	1,375	1,250				
Cotton	ICE-US	2,915	2,650	2,915	2,650				
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	1,485	1,350	1,485	1,350				
FOOD									
Sugar	ICE-US	1,047	952	1,047	952				
Coffee "C"	ICE-US	2,805	2,550	2,805	2,550				
Cocoa (Metric)	ICE-US	2,090	1,900	2,090	1,900				
Orange Juice	ICE-US	959	872	959	872				
FOREST PRODUCTS									
Lumber	CME	2,035	1,850	3,025	2,750				
VOLATILITY INDEX									
Cboe Volatility Index (VIX)	CBOE	5,720	5,200	8,800	8,000				

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