

SPECULATIVE MARGINS

June 18, 2018

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	AUD7,480	AUD7,480	AUD7,618	AUD7,618				
AUS 30 Day Interbank Cash Rate	SFE	AUD275	AUD275	AUD303	AUD303				
Nifty Index	SGX	US\$825	US\$750	US\$825	US\$750				
USD/CNH	SGX	RMB\$8,250	RMB\$7,500	RMB\$8,250	RMB\$7,500				
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\$1,760	US\$1,600	US\$1,760	US\$1,600				
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\$142,908	HK\$114,326	HK\$142,908	HK\$114,326	HK\$32,917	HK\$26,333	HK\$32,917	HK\$26,333
Mini Hang Seng	HKEX	HK\$28,581	HK\$22,864	HK\$28,581	HK\$22,864	HK\$6,583	HK\$5,266	HK\$6,583	HK\$5,266
H-Share Index	HKEX	HK\$55,926	HK\$44,740	HK\$55,926	HK\$44,740	HK\$21,812	HK\$17,449	HK\$21,812	HK\$17,449
Mini H-Share Index	HKEX	HK\$11,185	HK\$8,948	HK\$11,185	HK\$8,948	HK\$4,362	HK\$3,489	HK\$4,362	HK\$3,489
USD/CNH (Renminbi)	HKEX	RMB\$10,640	RMB\$8,512	RMB\$12,768	RMB\$10,214	RMB\$3,085	RMB\$2,468	RMB\$3,085	RMB\$2,468
Nikkei 225 Index @ ¥1,000	JPX	¥660,000	¥660,000	¥660,000	¥660,000				
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	¥90,000	¥90,000	¥90,000	¥90,000				
Gasoline	TOCOM	¥90,000	¥90,000	¥90,000	¥90,000				
Crude Oil	TOCOM	¥100,000	¥100,000	¥100,000	¥100,000				
Platinum	TOCOM	¥48,000	¥48,000	¥48,000	¥48,000				
Gold	TOCOM	¥66,000	¥66,000	¥66,000	¥66,000				
Silver	TOCOM	¥30,000	¥30,000	¥30,000	¥30,000				

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	EU23,679	EU23,679	EU23,679	EU23,679				
Euro Bobl	EUREX	EU970	EU970	EU970	EU970				
Euro Bund	EUREX	EU2,365	EU2,365	EU2,365	EU2,365				
DJ Euro STOXX	EUREX	EU2,490	EU2,490	EU2,490	EU2,490				
Aluminium HG	LME	\$4,250	\$4,250						
Copper	LME	\$12,525	\$12,525						
Zinc	LME	\$5,425	\$5,425						
Nickel	LME	\$8,130	\$8,130						
Tin	LME	\$8,235	\$8,235						
Lead	LME	\$4,750	\$4,750						
Short Sterling	ICE-EUR	£314	£285	£314	£285				
Long Gilt	ICE-EUR	£2,178	£1980	£2,178	£1980				
FT-SE 100 Index @ £10	ICE-EUR	£3,379	£3,071	£3,379	£3,230				
Robusta Coffee	ICE-EUR	US\$1,243	US\$1,130	US\$1,243	US\$1,130				
Brent Crude Oil	ICE	US\$3,245	US\$2,950	US\$3,300	US\$3,000				

SPECULATIVE MARGINS, U.S. MARKETS

COMMODITY In USD	EXCH.	ORIGINAL MARGINS				ORIGINAL MARGINS			
		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	1,980	1,800	1,980	1,800				
Japanese Yen	CME	2,200	2,000	2,200	2,000				
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	1,320	1,200	1,320	1,200				
New Zealand Dollar	CME	1,430	1,300	1,430	1,300				
US\$ Index	ICE-US	1,815	1,650	1,815	1,650				
FINANCIAL INSTRUMENTS									
Eurodollar	CME	473	430	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	578	525	506	460				
STOCK INDEX									
S&P 500 Index	CME	30,800	28,000	30,800	28,000				
E-Mini. S&P 500 Index	CME	6,160	5,600	6,160	5,600				
E-Mini NASDAQ 100	CME	6,380	5,800	6,380	5,800				
Nikkei 225 Index @ \$5	CME	5,720	5,200	5,720	5,200				
Dow Jones @ \$5	CBOT	5,390	4,900	5,390	4,900				
METALS									
Copper, High Grade	COMEX	3,080	2,800	3,080	2,800				
Gold	COMEX	3,410	3,100	3,410	3,100				
Silver	COMEX	3,960	3,600	3,960	3,600				
Platinum	NYMEX	1,650	1,500	1,650	1,500				
Palladium	NYMEX	6,050	5,500	8,250	7,500				
Mini Gold (32.15 oz.)	ICE-US	1,680	1,528	1,680	1,528				
Mini Silver (1000 oz.)	ICE-US	1,370	1,245	1,370	1,245				
ENERGY									
Crude Oil	NYMEX	2,750	2,500	2,805	2,550				
Mini Crude Oil	NYMEX	1,375	1,250	1,403	1,275				
Gasoline (RBOB)	NYMEX	3,630	3,300	3,795	3,450				
Heating Oil	NYMEX	3,410	3,100	3,520	3,200				
Natural Gas	NYMEX	1,265	1,150	1,320	1,200				
GRAINS & FIBER									
Corn	CBOT	792	720	792	720				
Wheat	CBOT	1,485	1,350	1,485	1,350				
Soybeans	CBOT	2,035	1,850	2,035	1,850				
Soybean Meal	CBOT	1,815	1,650	1,815	1,650				
Soybean Oil	CBOT	660	600	660	600				
Oats	CBOT	743	675	743	675				
Rough Rice	CBOT	1,210	1,100	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	1,320	1,200	1,320	1,200				
FOOD									
Sugar	ICE-US	1,047	952	1,047	952				
Coffee "C"	ICE-US	2,310	2,100	2,310	2,100				
Cocoa (Metric)	ICE-US	2,090	1,900	2,090	1,900				
Orange Juice	ICE-US	1,250	1,136	1,250	1,136				
FOREST PRODUCTS									
Lumber	CME	1,815	1,650	2,090	1,900				

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