

SPECULATIVE MARGINS

February 19, 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	AD7,480	AD7,480	AD7,618	AD7,618				
AUS 30 Day Interbank Cash Rate	SFE	AD275	AD275	AD303	AD303				
Nifty Index	SGX	US\$935	US\$850	US\$935	US\$850				
USD/CNH	SGX	RMB\$6,710	RMB\$6,100	RMB\$6,710	RMB\$6,100				
Mini 10Y JGB	SGX	¥100,100	¥91,000	¥100,100	¥91,000				
Nikkei 225 Index @ ¥500	SGX	¥440,000	¥400,000	¥440,000	¥400,000				
MSCI Taiwan Index	SGX	US\$1,760	US\$1,600	US\$1,760	US\$1,600				
MSCI Singapore Index	SGX	S\$1,320	S\$1,200	S\$1,320	S\$1,200				
FTSE China A50 Index	SGX	US\$880	US\$800	US\$880	US\$800				
Hang Seng	HKEX	HK\$136,990	HK\$109,592	HK\$136,990	HK\$109,592	HK\$27,398	HK\$21,918	HK\$27,398	HK\$21,918
Mini Hang Seng	HKEX	HK\$27,398	HK\$21,918	HK\$27,398	HK\$21,918	HK\$5,479	HK\$4,383	HK\$5,479	HK\$4,383
H-Share Index	HKEX	HK\$55,594	HK\$44,475	HK\$55,594	HK\$44,475	HK\$16,691	HK\$13,352	HK\$16,691	HK\$13,352
Mini H-Share Index	HKEX	HK\$11,118	HK\$8,894	HK\$11,118	HK\$8,894	HK\$3,338	HK\$2,670	HK\$3,338	HK\$2,670
USD/CNH (Renminbi)	HKEX	RMB\$14,696	RMB\$11,756	RMB\$17,635	RMB\$14,107	RMB\$4,269	RMB\$3,415	RMB\$4,269	RMB\$3,415
Nikkei 225 Index @ ¥1,000	JPX	¥1,050,000	¥1,050,000	¥1,050,000	¥1,050,000				
JGB	JPX	¥420,000	¥420,000	¥420,000	¥420,000				
Palm Oil	KLCE	MYR4,950	MYR4,950	MYR5,500	MYR5,500				
Rubber	TOCOM	¥50,000	¥50,000	¥75,000	¥75,000				
Kerosene	TOCOM	¥90,000	¥90,000	¥90,000	¥90,000				
Gasoline	TOCOM	¥90,000	¥90,000	¥90,000	¥90,000				
Crude Oil	TOCOM	¥95,000	¥95,000	¥95,000	¥95,000				
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	EU22,227	EU22,227	EU22,227	EU22,227				
Euro Bobl	EUREX	EU1,044	EU1,044	EU1,044	EU1,044				
Euro Bund	EUREX	EU2,573	EU2,573	EU2,573	EU2,573				
DJ Euro STOXX	EUREX	EU2,386	EU2,386	EU2,386	EU2,386				
Aluminium HG	LME	\$3,350	\$3,350						
Copper	LME	\$12,525	\$12,525						
Zinc	LME	\$5,425	\$5,425						
Nickel	LME	\$7,062	\$7,062						
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	£3,553	£3,230	£3,553	£3,230				
Robusta Coffee	ICE-EUR	US\$1,738	US\$1,580	US\$1,738	US\$1,580				
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				SPRING			
		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	1,760	1,600	1,760	1,600				
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	1,430	1,300	1,430	1,300				
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	429	390	132	120				
Treasury Bonds	CBOT	2,750	2,500	2,750	2,500				
Treasury Notes 10 yr	CBOT	1,045	950	1,045	950				
Treasury Notes 5 yr	CBOT	616	560	616	560				
Treasury Notes 2 yr	CBOT	418	380	374	340				
STOCK INDEX									
S&P 500 Index	CME	31,900	29,000	31,900	29,000				
E-Mini. S&P 500 Index	CME	6,380	5,800	6,380	5,800				
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	5,830	5,300	5,830	5,300				
METALS									
Copper, High Grade	COMEX	3,410	3,100	3,410	3,100				
Gold	COMEX	3,850	3,500	3,850	3,500				
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	1,650	1,500	1,650	1,500				
Mini Silver (1000 oz.)	ICE-US	1,430	1,300	1,430	1,300				
ENERGY									
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	2,970	2,700	3,080	2,800				
Heating Oil	NYMEX	2,970	2,700	3,080	2,800				
Natural Gas	NYMEX	1,815	1,650	2,420	2,200				
GRAINS & FIBER									
Corn	CBOT	605	550	605	550				
Wheat	CBOT	1,100	1,000	1,100	1,000				
Soybeans	CBOT	1,430	1,300	1,430	1,300				
Soybean Meal	CBOT	1,320	1,200	1,320	1,200				
Soybean Oil	CBOT	660	600	660	600				
Oats	CBOT	633	575	633	575				
Rough Rice	CBOT	1,210	1,100	1,210	1,100				
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	1,320	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	1,265	1,150	1,265	1,150				
Orange Juice	ICE-US	1,320	1,200	1,320	1,200				
FOREST PRODUCTS									
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.