

SPECULATIVE MARGINS

August 18, 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\$770	US\$700	US\$770	US\$700				
3M Euroyen (TIBOR)	SGX	¥41,800	¥38,000	¥23,100	¥21,000				
Mini 10Y JGB	SGX	¥66,000	¥60,000	¥66,000	¥60,000				
Nikkei 225 Index @ ¥500	SGX	¥363,000	¥330,000	¥363,000	¥330,000				
MSCI Taiwan Index	SGX	US\$1,430	US\$1,300	US\$1,430	US\$1,300				
MSCI Singapore Index	SGX	S\$990	S\$900	S\$990	S\$900				
FTSE China A50 Index	SGX	US\$550	US\$500	US\$550	US\$500				
Hang Seng	HKEX	HK\$89,376	HK\$71,500	HK\$89,376	HK\$71,500	HK\$17,888	HK\$14,310	HK\$17,888	HK\$14,310
Mini Hang Seng	HKEX	HK\$17,875	HK\$14,300	HK\$17,875	HK\$14,300	HK\$3,577	HK\$2,861	HK\$3,577	HK\$2,861
H-Share Index	HKEX	HK\$35,976	HK\$28,780	HK\$35,976	HK\$28,780	HK\$10,839	HK\$8,671	HK\$10,839	HK\$8,671
Mini H-Share Index	HKEX	HK\$7,195	HK\$5,756	HK\$7,195	HK\$5,756	HK\$2,167	HK\$1,733	HK\$2,167	HK\$1,733
USD/CNH (Renminbi)	HKEX	RMB\$18,114	RMB\$14,491	RMB\$21,744	RMB\$17,395	RMB\$5,253	RMB\$4,202	RMB\$5,253	RMB\$4,202
Nikkei 225 Index @ ¥1,000	JPX	¥600,000	¥600,000	¥600,000	¥600,000				
JGB	JPX	¥540,000	¥540,000	¥540,000	¥540,000				
Palm Oil	KLCE	MYR5,500	MYR5,500	MYR5,775	MYR5,775				
Rubber	TOCOM	¥96,000	¥96,000	¥96,000	¥96,000				
Kerosene	TOCOM	¥120,000	¥120,000	¥120,000	¥120,000				
Gasoline	TOCOM	¥120,000	¥120,000	¥120,000	¥120,000				
Crude Oil	TOCOM	¥120,000	¥120,000	¥120,000	¥120,000				
Platinum	TOCOM	¥74,000	¥74,000	¥74,000	¥74,000				
Gold	TOCOM	¥86,000	¥86,000	¥86,000	¥86,000				
Silver	TOCOM	¥60,000	¥60,000	¥60,000	¥60,000				

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	EU23,151	EU23,151	EU23,151	EU23,151				
Euro Bobl	EUREX	EU1,086	EU1,086	EU1,086	EU1,086				
Euro Bund	EUREX	EU2,740	EU2,740	EU2,740	EU2,740				
DJ Euro STOXX	EUREX	EU2,532	EU2,532	EU2,532	EU2,532				
Aluminium HG	LME	\$3,350	\$3,350						
Copper	LME	\$12,525	\$12,525						
Zinc	LME	\$4,925	\$4,925						
Nickel	LME	\$6,420	\$6,420						
Tin	LME	\$8,740	\$8,740						
Lead	LME	\$4,900	\$4,900						
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	£3,750	£3,409	£3,750	£3,735				
Robusta Coffee	ICE-EUR	US\$1,870	US\$1,700	US\$1,870	US\$1,700				
Brent Crude Oil	ICE	US\$3,630	US\$3,300	US\$3,630	US\$3,300				
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 MARGINS				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	2,310	2,100	2,310	2,100				
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	1,045	950	1,045	950				
New Zealand Dollar	CME	1,430	1,300	1,430	1,300				
US\$ Index	ICE-US	1,980	1,800	1,980	1,800				
FINANCIAL INSTRUMENTS									
Eurodollar	CME	517	470	198	180				
Treasury Bonds	CBOT	3,300	3,000	3,300	3,000				
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	23,100	21,000	23,100	21,000				
E-Mini. S&P 500 Index	CME	4,620	4,200	4,620	4,200				
E-Mini NASDAQ 100	CME	4,290	3,900	4,290	3,900				
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	3,025	2,750	3,025	2,750				
Gold	COMEX	4,675	4,250	4,675	4,250				
Silver	COMEX	5,940	5,400	5,500	5,000				
Platinum	NYMEX	1,760	1,600	1,760	1,600				
Palladium	NYMEX	16,060	14,600	17,820	16,200				
Mini Gold (32.15 oz.)	ICE-US	1,557	1,415	1,557	1,415				
Mini Silver (1000 oz.)	ICE-US	1,320	1,200	1,320	1,200				
ENERGY									
Crude Oil	NYMEX	2,613	2,375	2,640	2,400				
Mini Crude Oil	NYMEX	1,307	1,188	1,320	1,200				
Gasoline (RBOB)	NYMEX	2,915	2,650	3,080	2,800				
Heating Oil	NYMEX	3,025	2,750	3,080	2,800				
Natural Gas	NYMEX	1,705	1,550	1,760	1,600				
GRAINS & FIBER									
Corn	CBOT	935	850	935	850				
Wheat	CBOT	1,320	1,200	1,320	1,200				
Soybeans	CBOT	2,090	1,900	2,090	1,900				
Soybean Meal	CBOT	1,760	1,600	1,760	1,600				
Soybean Oil	CBOT	798	725	798	725				
Oats	CBOT	880	800	880	800				
Rough Rice	CBOT	908	825	908	825				
Cotton	ICE-US	2,200	2,000	2,200	2,000				
LIVESTOCK & MEATS									
Cattle, Live	CME	1,925	1,750	1,925	1,750				
Cattle, Feeder	CME	3,520	3,200	3,520	3,200				
Hogs, Lean	CME	1,320	1,200	1,320	1,200				
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.