

SPECULATIVE MARGINS

02-Sep-10

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	AD7,000	AD7,000	AD7,000	AD7,000	AD2,000	AD2,000	AD2,000	AD2,000
AUS 10YR Bond	SFE	AD1,330	AD1,330	AD1,330	AD1,330	AD2,200	AD2,200	AD2,200	AD2,200
3M Euroyen (TIBOR)	SGX	¥20,250	¥15,000	¥20,250	¥15,000			*	
Full-Sized 10Y JGB	SGX	¥945,000	¥700,000	¥945,000	¥700,000	¥108,000	¥80,000	¥108,000	¥80,000
Mini 10Y JGB	SGX	¥94,500	¥70,000	¥94,500	¥70,000	¥10,800	¥8,000	¥10,800	¥8,000
Nikkei 225 Index @ ¥500	SGX	¥225,000	¥180,000	¥225,000	¥180,000	¥40,000	¥32,000	¥40,000	¥32,000
MSCI Taiwan Index	SGX	\$1,063	\$850	\$1,063	\$850	\$1,000	\$800	\$1,000	\$800
MSCI Singapore Index	SGX	S\$2,375	S\$1,900	S\$2,375	S\$1,900	S\$1063	S\$850	S\$1063	S\$850
Hang Seng	HKFE	HK\$66,150	HK\$52,900	HK\$66,150	HK\$52,900	HK\$7,500	HK\$6,000	HK\$7,500	HK\$6,000
H-Share Index	HKFE	HK\$36,500	HK\$29,200	HK\$36,500	HK\$29,200	HK\$13,050	HK\$10,450	HK\$13,050	HK\$10,450
Mini Hang Seng	HKFE	HK\$13,230	HK\$10,580	HK\$13,230	HK\$10,580	HK\$1,500	HK\$1,200	HK\$1,500	HK\$1,200
Nikkei 225 Index @ ¥1,000 †	OSE	¥390,000	¥390,000	¥390,000	¥390,000	¥120,000	¥120,000	¥120,000	¥120,000
JGB	TSE	¥480,000	¥480,000	¥480,000	¥480,000	¥110,000	¥110,000	¥110,000	¥110,000
Palm Oil	KLCE	MYR 4,125	MYR 4,125	MYR 4,125	MYR 4,125				
Rubber	TOCOM	¥120,000	¥60,000	¥220,000	¥110,000				
Kerosene	TOCOM	¥170,000	¥85,000	¥320,000	¥160,000				
Gasoline	TOCOM	¥170,000	¥85,000	¥320,000	¥160,000				
Platinum	TOCOM	¥140,000	¥70,000	¥260,000	¥130,000				
Red Bean	TGE	¥62,000	¥31,000	¥142,000	¥71,000				
Corn	TGE	¥80,000	¥40,000	¥160,000	¥80,000				
Raw Sugar	TGE	¥47,000	¥23,500	¥156,000	¥78,000				
Soybean	TGE	¥47,000	¥23,500	¥67,000	¥33,500				
Arabica coffee	TGE	¥68,000	¥34,000	¥108,000	¥54,000				

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	EU 11,186.2	EU 11,186.2	EU 11,186.2	EU 11,186.2				
Euro Bobl	EUREX	EU 940	EU 940	EU 940	EU 940				
Euro Bund	EUREX	EU 1,780	EU 1,780	EU 1,780	EU 1,780				
DJ Euro STOXX	EUREX	EU 1,930	EU 1,930	EU 1,930	EU 1,930				
Aluminium HG ††	LME	\$4,125	\$4,125						
Aluminium Alloy ††	LME	\$2,800	\$2,800						
Copper ††	LME	\$15,000	\$15,000						
Zinc ††	LME	\$5,750	\$5,750						
Nickel ††	LME	\$18,000	\$18,000						
Tin ††	LME	\$8,000	\$8,000						
Lead ††	LME	\$6,500	\$6,500						
Short Sterling	LIFFE	£400	£400	£400	£400	£250	£250	£250	£250
Long Gilt	LIFFE	£2,100	£2,100	£2,100	£2,100	£750	£750	£750	£750
FT-SE 100 Index @ £10 †	LIFFE	£3,200	£3,200	£3,200	£3,200	£250	£250	£250	£250
Brent Crude Oil †	ICE	\$ 4,000	\$ 4,000	\$4,300	\$4,300	\$1000	\$1000	\$1000	\$1000
CAC 40 Index @ 10 euro †	MATIF	EU 2,800	EU 2,800	EU 2,800	EU 2,800	EU2400	EU2400	EU2400	EU2400

• Can be traded in other currencies

† SPAN margins may be applied except where denoted by †. SPAN margins may vary slightly from the published rate.

* Please refer to us

SPECULATIVE MARGINS, U.S. MARKETS

COMMODITY In USD	EXCL.	NET POSITIONS				SPREADS			
		ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.	ORIGINAL MARGIN	MAIN- TENANCE	DEL. NO. ORIGINAL	DEL. NO. MAINT.
CURRENCIES									
Euro FX Δ	CME	4,050	3,000	4,050	3,000	203	150	-	-
British Pound Δ	CME	2,430	1,800	2,430	1,800	101	75	-	-
Japanese Yen Δ	CME	5,400	4,000	5,400	4,000	405	300	-	-
Swiss Franc Δ	CME	2,430	1,800	2,430	1,800	135	100	-	-
Australian Dollar Δ	CME	2,970	2,200	2,970	2,200	101	75	-	-
Can. Dollar Δ	CME	2,430	1,800	2,430	1,800	101	75	-	-
New Zealand Dollar Δ	CME	2,700	2,000	2,700	2,000	68	50	-	-
US\$ Index Δ	NYBOT	2,062	1,550	2,062	1,550	200	150	-	-
FINANCIAL INSTRUMENTS									
Eurodollar Δ	CME	1,013	750	1,013	750	675	500	-	-
Treasury Bonds Δ	CBOT	3,375	2,500	3,375	2,500	169	125	-	-
Treasury Notes 10 yr Δ	CBOT	1,890	1,400	1,890	1,400	203	150	-	-
Treasury Notes 5 yr Δ	CBOT	1,080	800	1,080	800	203	150	-	-
Treasury Notes 2 yr Δ	CBOT	810	600	810	600	108	80	-	-
STOCK INDEX									
S&P 500 Index Δ	CME	28,125	22,500	28,125	22,500	188	150	-	-
E-Mini. S&P 500 Index	CME	5,625	4,500	5,625	4,500	38	30	-	-
NASDAQ 100	CME	17,500	14,000	17,500	14,000	250	200	-	-
E-Mini NASDAQ 100	CME	3,500	2,800	3,500	2,800	50	40	-	-
Nikkei 225 Index @ \$5 Δ	CME	6,250	5,000	6,250	5,000	188	150	-	-
Dow Jones @ \$10	CBOT	13,000	10,400	13,000	10,400	150	120	-	-
Dow Jones @ \$5	CBOT	6,500	5,200	6,500	5,200	75	60	-	-
METALS									
Copper, High Grade Δ	COMEX	5,400	4,000	5,400	4,000	135	100	-	-
Gold Δ	COMEX	5,739	4,251	5,739	4,251	101	75	-	-
Silver Δ	COMEX	6,750	5,000	6,750	5,000	135	100	-	-
Platinum Δ	NYMEX	4,125	3,750	4,125	3,750	34	25	-	-
Palladium	NYMEX	4,125	3,750	4,125	3,750	675	500	-	-
Gold (100 Oz.)	CBOT	5,670	4,200	5,670	4,200	100	75	-	-
Silver (5,000 Oz.)	CBOT	6,750	5,000	6,750	5,000	100	75	-	-
ENERGY									
Crude Oil Δ	NYMEX	5,063	3,750	5,400	4,000	1,350	1,000	-	-
Mini Crude Oil Δ	NYMEX	2,531	1,875	2,200	2,000	675	500	-	-
Gasoline (RBOB) Δ	NYMEX	5,400	4,000	6,075	4,500	405	300	-	-
Heating Oil Δ	NYMEX	5,063	3,750	4,400	4,000	405	300	-	-
Natural Gas	NYMEX	5,400	4,000	4,950	4,500	1,690	1,250	-	-
GRAINS & FIBER									
Corn Δ	CBOT	1,283	950	1,283	950	270	200	-	-
Wheat Δ	CBOT	3,375	2,500	3,375	2,500	203	150	-	-
Soybeans Δ	CBOT	2,700	2,000	2,700	2,000	675	500	-	-
Soybean Meal Δ	CBOT	1,485	1,100	1,485	1,100	473	350	-	-
Soybean Oil Δ	CBOT	945	700	945	700	101	75	-	-
Oats Δ	CBOT	1,148	850	1,148	850	203	150	-	-
Rough Rice	CBOT	1,080	800	1,080	800	203	150	-	-
Cotton Δ	NYBOT	2,100	1,500	2,100	1,500	840	600	-	-
LIVESTOCK & MEATS									
Cattle, Live Δ	CME	945	700	945	700	338	250	-	-
Cattle, Feeder Δ	CME	1,350	1,000	1,350	1,000	743	550	-	-
Hogs, Lean	CME	1,283	950	1,283	950	608	450	-	-
FOOD									
Sugar Δ	NYBOT	1,960	1,400	1,960	1,400	840	600	-	-
Coffee "C" Δ	NYBOT	7,700	5,500	7,700	5,500	1,050	750	-	-
Cocoa (Metric) Δ	NYBOT	2,590	1,850	2,590	1,850	980	700	-	-
Orange Juice Δ	NYBOT	1,330	950	1,330	950	420	300	-	-
FOREST PRODUCTS									
Lumber Δ	CME	1,650	1,100	1,650	1,100	750	500	-	-

† SPAN margins may be applied except where denoted by †. SPAN margins may vary slightly from the published rate.

Δ Options traded on these contracts.

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