

Straits Financial Margin Rate Table

1/5/2018

Financials	Effective Date	Spec Initial	Spec Maint	Hedge Initial	Hedge Maint	Spread Spec Initial	Spread Spec Maint	Spread Hedge Initial	Spread Hedge Maint
CBOT-Chicago Board of Trade						Hedge-Old/New Crop	Spec-Same Crop year	Hedge-Same Crop Year	
Grains									
C-Corn	12/15/17	\$605	\$550	\$550	\$550	*	*	*	*
O-Oats	12/01/17	\$715	\$650	\$650	\$650	*	*	*	*
14-Rough Rice	12/15/17	\$1,210	\$1,100	\$1,100	\$1,100	*	*	*	*
S-Soybeans	12/15/17	\$1,595	\$1,450	\$1,450	\$1,450	*	*	*	*
06-Soybean Meal	12/06/17	\$1,320	\$1,200	\$1,200	\$1,200	*	*	*	*
07-Soybean Oil	12/15/17	\$660	\$600	\$600	\$600	*	*	*	*
W-Wheat	12/06/17	\$1,045	\$950	\$950	\$950	*	*	*	*
KW-CBT KC Red Wheat	12/06/17	\$990	\$900	\$900	\$900	*	*	*	*
EH-Ethanol	01/05/18	\$2,310	\$2,100	\$2,100	\$2,100	*	*	*	*
YW-Mini-sized Wheat	12/06/17	\$209	\$190	\$190	\$190	*	*	*	*
YC-Mini-sized Corn	12/15/17	\$121	\$110	\$110	\$110	*	*	*	*
YK-Mini-sized Soybean	12/15/17	\$319	\$290	\$290	\$290	*	*	*	*
Financials									
17-30 Yr Tbond	01/05/18	\$2,750	\$2,500	\$2,500	\$2,500	*	*	*	*
26-2-Year T-Note	01/05/18	\$374	\$340	\$340	\$340	*	*	*	*
25-5-Year T-Note	01/05/18	\$616	\$560	\$560	\$560	*	*	*	*
21-10-Year T-Note	01/05/18	\$1,045	\$950	\$950	\$950	*	*	*	*
Indexes									
YM-Mini-sized Dow (\$5)	10/06/17	\$3,685	\$3,350	\$3,350	\$3,350	*	*	*	*
CME-Chicago Mercantile Exchange									
Currency									
AD-Australian Dollar	12/01/17	\$1,375	\$1,250	\$1,250	\$1,250	\$33	\$30	\$30	\$30
BR-Brazilian Real	09/01/17	\$1,760	\$1,600	\$1,600	\$1,600	\$743	\$675	\$675	\$675
BP-British Pound	09/01/17	\$1,980	\$1,800	\$1,800	\$1,800	\$55	\$50	\$50	\$50
C1-Canadian Dollar	09/01/17	\$1,210	\$1,100	\$1,100	\$1,100	\$33	\$30	\$30	\$30
EC-Euro FX	08/11/17	\$2,310	\$2,100	\$2,100	\$2,100	\$55	\$50	\$50	\$50
E7-Euro FX E-mini	05/12/17	\$1,375	\$1,250	\$1,250	\$1,250	\$55	\$50	\$50	\$50
J1-Japanese Yen	12/01/17	\$2,475	\$2,250	\$2,250	\$2,250	\$72	\$65	\$65	\$65
J7-Japanese Yen E-mini	05/12/17	\$1,650	\$1,500	\$1,500	\$1,500	\$88	\$80	\$80	\$80
MP-Mexican Peso	09/01/17	\$1,210	\$1,100	\$1,100	\$1,100	\$66	\$60	\$60	\$60
NE-New Zealand Dollar	12/01/17	\$1,430	\$1,300	\$1,300	\$1,300	\$33	\$30	\$30	\$30
E1-Swiss Franc	12/01/17	\$3,080	\$2,800	\$2,800	\$2,800	\$94	\$85	\$85	\$85
Indexes									
SP-S&P 500 Index	10/06/17	\$24,750	\$22,500	\$22,500	\$22,500	\$138	\$125	\$125	\$125
ES-S&P 500 Index-Emini	10/06/17	\$4,950	\$4,500	\$4,500	\$4,500	\$138	\$125	\$125	\$125
NQ-NASDAQ 100-Emini	10/06/17	\$4,950	\$4,500	\$4,500	\$4,500	\$33	\$30	\$30	\$30
GI-GSCI	10/06/17	\$4,400	\$4,000	\$4,000	\$4,000	\$440	\$400	\$400	\$400
NK-NIKKEI 225	03/23/17	\$4,290	\$3,900	\$3,900	\$3,900	\$275	\$250	\$250	\$250

Contract	Effective Date	Spec Initial	Spec Maint	Hedge Initial	Hedge Maint	Spread Spec Initial	Spread Spec Maint	Spread Hedge Initial	Spread Hedge Maint
Interest Rates									
ED-3 Month Eurodollar	10/20/17	\$165	\$150	\$150	\$150	\$66	\$60	\$60	\$60
EY-3 Month Euroyen	05/20/16	¥22,000	¥20,000	¥20,000	¥2,000	¥7,204	¥6,549	¥6,549	¥6,549
Meats									
48-Live Cattle	09/22/17	\$1,650	\$1,500	\$1,500	\$1,500	\$1,210	\$1,100	\$1,100	\$1,100
62-Feeder Cattle	09/22/17	\$3,080	\$2,800	\$2,800	\$2,800	\$1,320	\$1,200	\$1,200	\$1,200
LN-Lean Hogs	10/06/17	\$1,320	\$1,200	\$1,200	\$1,200	\$1,045	\$950	\$950	\$950
Agriculture									
DK-Class IV Milk	08/18/17	\$550	\$500	\$500	\$500	\$935	\$850	\$850	\$850
DA-Milk	10/20/17	\$495	\$450	\$450	\$450	\$1,100	\$1,000	\$1,000	\$1,000
NF-Nonfat Dry Milk	12/01/17	\$880	\$800	\$800	\$800	\$2,393	\$2,175	\$2,175	\$2,175
LB-Lumber 10	06/22/16	\$1,540	\$1,400	\$1,400	\$1,400	\$1,540	\$1,400	\$1,400	\$1,400
CMX-COMEX									
Metals									
GC-Gold	12/19/17	\$4,400	\$4,000	\$4,000	\$4,000	\$110	\$100	\$100	\$100
SI-Silver	12/19/17	\$5,170	\$4,700	\$4,700	\$4,700	\$149	\$135	\$135	\$135
HG-High Grade Copper	12/28/17	\$3,080	\$2,800	\$2,800	\$2,800	\$138	\$125	\$125	\$125
CME Metals									
QO-Gold Mini 50 oz	02/06/15	\$2,200	\$2,000	\$2,000	\$2,000	\$198	\$180	\$180	\$180
QI-Silver Mini 2,500oz	02/06/15	\$4,235	\$3,850	\$3,850	\$3,850	\$198	\$180	\$180	\$180
ICT-CME Iron Ore	09/26/16	\$2,475	\$2,250	\$2,475	\$2,250	\$880	\$800	\$880	\$800
Eurex									
FDAX-DAX Futures	09/18/17	€ 23,743	\$23,743.00	€ 23,743	\$23,743.00	-	-	-	-
Hong Kong Futures Exchange Limited (HKEx)									
Hang Seng Index	05/26/17	HK\$60,000	HK\$60,000	HK\$60,000	HK\$60,000	HK\$14,800	HK\$11,850	HK\$11,850	HK\$11,850
Mini - Hang Seng Index	05/26/17	HK\$12,020	HK\$12,020	HK\$12,020	HK\$12,020	HK\$2,960	HK\$2,370	HK\$2,370	HK\$2,370
USD/CNH	05/26/17	HK\$14,010	HK\$14,010	HK\$14,010	HK\$14,010				
H-Shares	10/26/16	HK\$30,650	HK\$30,650	HK\$30,650	HK\$30,650	HK\$11,750	HK\$9,450	HK\$9,450	HK\$9,450
LIFFE-New York Liffe									
RC-Robusta Coffee, 10 tonnes	09/01/16	\$840	\$840	\$840.00	\$840.00	\$300.00	\$300.00	\$300.00	\$300.00
Matif									
EBM-Paris Milling Wheat	05/26/17	€ 450	€ 450	€ 450	€ 450	€ 150	€ 150	€ 150	€ 150
Metals									
LME-London Metals Exchange									
AHD-Aluminum HG, 25 tonnes	09/28/17	\$3,350	\$3,350	\$3,350	\$3,350	\$300	\$300	\$300	\$300
CAD-Copper "A" Grade, 25 tonnes	08/18/17	\$12,525	\$12,525	\$12,525	\$12,525	\$250	\$250	\$250	\$250
NID-Primary Nickel, 6 tonnes	12/20/17	\$6,624	\$6,624	\$6,624	\$6,624	\$72	\$72	\$72	\$72
PBD-Lead, 25 tonnes	09/28/17	\$5,000	\$5,000	\$5,000	\$5,000	\$375	\$375	\$375	\$375
SND-Tin, 5 tonnes	11/30/17	\$9,614	\$8,740	\$8,740	\$8,740	\$292	\$265	\$265	\$265
ZSD-SHG Zinc, 25 tonnes	12/20/17	\$5,425	\$5,425	\$5,425	\$5,425	\$575	\$575	\$575	\$575
MGE-Minneapolis Grain Exchange									
MW- Wheat Red Spring	12/20/17	\$1,950	\$1,500	\$1,950	\$1,500	\$390	\$300	\$300	\$300
NYBOT-New York Board of Trade									
Softs									
CC-Cocoa	12/15/17	\$1,265	\$1,150	\$1,150	\$1,150	\$440	\$400	\$400	\$400
KC-Coffee	12/19/17	\$2,310	\$2,100	\$2,100	\$2,100	\$495	\$450	\$450	\$450
CT-Cotton	12/15/17	\$2,200	\$2,000	\$2,000	\$2,000	\$770	\$700	\$700	\$700
OJ-FCOJ	01/02/18	\$1,320	\$1,200	\$1,200	\$1,200	\$330	\$300	\$300	\$300
SB-Sugar No. 11	04/07/17	\$1,232	\$1,120	\$1,120	\$1,120	\$550	\$500	\$500	\$500
Contract	Effective Date	Spec Initial	Spec Maint	Hedge Initial	Hedge Maint	Spread Spec Initial	Spread Spec Maint	Spread Hedge Initial	Spread Hedge Maint
Indexes									
DX-U.S. Dollar Index	08/04/16	\$1,980	\$1,800	\$1,800	\$1,800	\$220	\$200	\$200	\$200
TF-Russell 2000 Mini Index	09/01/17	\$2,420	\$2,200	\$2,420	\$2,200	\$138	\$125	\$138	\$125
NYMEX-New York Mercantile Exchange									
Energy									
CL-Crude Oil WTI	01/05/18	\$2,145	\$1,950	\$2,145	\$1,950	\$242	\$220	\$242	\$220
QM-WTI Crude Oil-Emini	01/05/18	\$1,073	\$975	\$1,073	\$975	\$241	\$219	\$241	\$219
HO-NY Harbor ULSD (Heating Oil)	10/12/17	\$3,410	\$3,100	\$3,410	\$3,100	\$682	\$620	\$682	\$620
RB-Gasoline RBOB	01/05/18	\$3,080	\$2,800	\$3,080	\$2,800	\$1,320	\$1,200	\$1,320	\$1,200
QU-Gasoline RBOB-Emini	01/05/18	\$1,540	\$1,400	\$1,540	\$1,400	\$1,320	\$1,200	\$1,320	\$1,200

NG-Natural Gas	01/02/18	\$2,420	\$2,200	\$2,420	\$2,200	\$638	\$580	\$638	\$580
QG-Natural Gas-Emini	01/02/18	\$605	\$550	\$605	\$550	\$636	\$578	\$636	\$578
Metals									
PA-Palladium	12/28/17	\$8,250	\$7,500	\$7,500	\$7,500	\$2,090	\$1,900	\$1,900	\$1,900
PL-Platinum	12/01/17	\$1,760	\$1,600	\$1,600	\$1,600	\$248	\$225	\$225	\$225
ICE FUTURES									
YG-mini-Sized Gold (33.2 oz)	05/26/17	\$1,415	\$1,285	\$1,285	\$1,285	\$73	\$66	\$66	\$66
YI-mini-Sized Silver (1,000 oz)	05/26/17	\$1,540	\$1,400	\$1,400	\$1,400	\$66	\$60	\$60	\$60
B-Brent Crude	01/02/18	\$2,970	\$2,700	\$2,700	\$2,700	\$617	\$561	\$561	\$561
SICOM-Singapore Commodity Exchange									
TF-TSR20 Rubber Futures	09/18/17	\$850	\$850	\$850	\$850	\$55	\$50	\$50	\$50
SGX-Singapore Exchange (Asiaclear)									
FEF-Iron Ore Future	09/18/17	\$720	\$720	\$720	\$720				
RSS3 Rubber	09/18/17	\$850	\$850	\$850	\$850				
CN-FITSE China A50 Index	05/26/17	\$550	\$550	\$550	\$550	\$110	\$100	\$100	\$100
CY-CNY/USD	09/18/17	\$605	\$550	\$605	\$550				
HY-USD/CNH	09/18/17	\$5,500	\$5,000	\$5,500	\$5,000				
MDEX-Malaysian Derivative Exchange									
Palm Oil (MDEX)	09/18/17	\$5,000	\$5,000	\$5,000	\$5,000				
TOCOM-Tokyo Commodity Exchange									
Gold	09/18/17	¥66,000	¥66,000	¥66,000	¥66,000	¥5,000	¥5,000	¥5,000	¥5,000
Rubber	09/18/17	¥80,000	¥80,000	¥80,000	¥80,000	¥20,000	¥20,000	¥20,000	¥20,000
* Margin rates based on Tiers. Please call risk department for rates									