

**Global Futures Margin Requirement**
**Update: 18-Dec-2024**
**Index Futures**
**Contract, Margin Details**

\* (Margin level subjects to latest changes in relevant exchanges)

Products	Exchanges	Futures Trader Product Code	Contract Size	Initial Margin (USD)	Maintenance Margin (USD)	Minimum Price Fluctuations
<b>USA</b>						
E-Mini Dow Jones	CBOT	YM	USD 5 x Index	11,440	10,401	1 = USD 5
Micro E-Mini Dow Jones	CBOT	MYM	USD 0.5 x Index	1,144	1,041	1 = USD 0.5
Mini S&P 500	CME	ES	USD 50 x Index	16,060	14,601	0.25 = USD 12.5
Micro E-Mini S&P 500	CME	MES	USD 5 x Index	1,606	1,461	0.25 = USD 1.25
E-Mini Nasdaq-100	CME	NQ	USD 20 x Index	24,420	22,201	0.25 = USD 5
Micro E-Mini Nasdaq-100	CME	MNQ	USD 2 x Index	2,442	2,221	0.25 = USD 0.5
US Index	ICE	DX	US1000 x Index	1,857	1,689	0.005 = USD5
<b>Europe</b>						
Germany DAX Futures	EUREX	FDAX	EUR 25 x Index	EUR 40,896	EUR 34,353	0.5 = EUR 12.5
FTSE 100 INDEX	LIFFE	FFI	GBP 10 x INDEX	GBP 4,068	GBP 3,418	0.5=GBP 5
<b>Asia</b>						
Nikkei 225 Stock Index	SGX	SSI	JPY 500 x Index	JPY 1,391,500	JPY 1,168,860	5 = JPY 2,500
Nikkei 225 Stock Index	CME	NIY	JPY 500 x Index	JPY 1,320,000	JPY 1,200,012	5 = JPY 2,500
FTSE Taiwan Index	SGX	STWN	USD 40 x Index	5,808	4,879	0.25 = USD 10
FTSE XINHUA CHINA A50 INDEX	SGX	CN	USD 1 x Index	1,331	1,119	1 = USD 1

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**Currency Futures**
**Contract, Margin Details**

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Products	Exchanges	Futures Trader Product Code	Contract Size	Initial Margin (USD)	Maintenance Margin (USD)	Minimum Price Fluctuations
Euro FX	CME	6E	EUR 125,000	2,530	2,301	0.00005= USD6.25
E-Mini Euro FX	CME	E7	EUR 62,500	1,265	1,151	0.0001= USD6.25
British Pound	CME	6B	GBP 62,500	1,925	1,751	0.0001= USD6.25
Japanese Yen	CME	6J	JPY 12,500,000	3,190	2,901	0.0000005= USD6.25
EURO FX/JAP YEN	CME			JPY 605,000.00	JPY 550,006.00	
E-Mini Japanese Yen	CME	J7	JPY 6,250,000	1,595	1,451	0.000001= 美元6.25
Swiss Franc	CME	6S	CHF 125,000	4,070	3,701	0.0001= USD12.50
Australian Dollar	CME	6A	AUD 100,000	1,485	1,351	0.0005= USD5
New Zealand Dollar	CME	6N	NZD 100,000	1,430	1,301	0.0001= USD10
Canadian Dollar	CME	6C	CAD 100,000	1,100	1,001	0.00005= USD5
Chinese RMB / USD	CME	RMB	RMB 1,000,000	3,630	3,301	0.00001= USD10
SGX USD/CNH FX Futures	SGX	UC	USD 100,000	CNY 13,310.00	CNY 11,181.00	0.0001= CNH 10
SGX INR/USD FX Futures	SGX			726	610	

**Energy and Metal Futures**
**Contract, Margin Details**

\* (Margin level subjects to latest changes in relevant exchanges)

Products	Exchanges	Futures Trader Product Code	Contract Size	Initial Margin (USD)	Maintenance Margin (USD)	Minimum Price Fluctuations
Crude Oil	NYMEX	CL	1,000 Barrels	7,567	6,281	0.01 = USD 10
Mini Crude Oil	NYMEX	QM	500 Barrels	3,796	3,151	0.025 = USD 12.5
Brent Crude Oil	IPE	COIL	1,000 Barrels	7,691	6,992	0.01 = USD 10
NY Harbor ULSD	NYMEX	HO	42,000 Gallons	7,715	7,014	0.0001 = USD 4.2
RBOB Gasoline	NYMEX	RB	42,000 Gallons	7,007	6,371	0.0001 = USD 4.2
Natural Gas	NYMEX	NG	10,000 mmBtu	3,651	3,320	0.001 = USD 10
E-Mini Natural Gas	NYMEX	NG	2,500 mmBtu	835	760	0.005 = USD 12.5
COMEX Gold	COMEX	GC	100 oz	12,100	11,001	0.1 = USD 10
COMEX Mini Gold	COMEX	QO	50 oz	6,050	5,501	0.25 = USD 12.5
COMEX Silver	COMEX	SI	5,000 oz	12,650	11,501	0.005 = USD 25
COMEX Mini Silver	COMEX	SI	2500 oz	6,325	5,751	0.0125 = USD 31.25
HG Copper	COMEX	HG	25,000 Pounds	6,325	5,751	0.0005 = USD 12.5
Platinum	NYMEX	PL	50 oz	3,080	2,801	0.1 = USD 5
Palladium	NYMEX	PA	100 oz	11,550	10,501	0.05 = USD 5
Crude Palm Oil	MYX	KPO	25 Metric Ton	MYR 0	MYR 0	1 = 25 MYR

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Products	Exchanges	Futures Trader Product Code	Contract Size	Initial Margin (USD)	Maintenance Margin (USD)	Minimum Price Fluctuations
Aluminium - 3m	LME	LAH3M	25 Tonnes	8,190	6,880	0.25=USD6.25
Copper - 3m	LME	LCA3M	25 Tonnes	16,125	13,545	0.25=USD6.25
Lead - 3m	LME	LPB3M	25 Tonnes	5,363	4,505	0.25=USD6.25
Nickel - 3m	LME	LNI3M	6 Tonnes	21,786	18,301	1=USD6
Tin - 3m	LME	LSN3M	5 Tonnes	21,821	18,330	1=USD5
Zinc - 3m	LME	LZS3M	25 Tonnes	7,013	5,891	0.25=USD6.25

**Commodities Futures**
**Contract, Margin Details**

\* (Margin level subjects to latest changes in relevant exchanges)

Products	Exchanges	Futures Trader Product Code	Contract Size	Initial Margin (USD)	Maintenance Margin (USD)	Minimum Price Fluctuations
Sugar #11	ICE	SB	112,000 Pounds	1,713	1,558	0.0001 = USD 11.2
Coffee	ICE	KC	37,500 Pounds	10,449	9,500	0.0005 = USD 18.75
Cocoa	ICE	CC	10 Tonnes	15,287	13,898	1 = USD 10
Cotton #2	ICE	CT	50,000Pounds	2,063	1,876	0.0001 = USD 5
Orange Juice	ICE	OJ	15,000Pounds	5,756	5,233	0.0005 = USD 7.5
Wheat	CBOT	ZW	5,000 Bushels	1,925	1,751	0.0025 = USD12.5
Mini Wheat	CBOT	XW	1,000 Bushels	385	351	0.125 = USD1.25
Corn	CBOT	ZC	5,000 Bushels	1,155	1,051	0.0025 = USD 12.5
Mini Corn	CBOT	XC	1,000 Bushels	231	211	0.125 = USD 1.25
Soybeans	CBOT	ZS	5,000 Bushels	2,200	2,001	0.0025 = USD 12.5
Mini Soybeans	CBOT	ZS	1,000 Bushels	440	401	0.125 = USD 1.25
Soybean Oil	CBOT	ZL	60,000Pounds	1,870	1,701	0.0001= USD6
Soybean Meal	CBOT	ZM	100 Tonnes	2,310	2,101	0.1 = USD 10
Rough Rice	CBOT	ZR	2,000 Hundredweights	1,733	1,576	0.05 = USD 10
SICOM TSR20	SGX	STF	5 Metric Tonnes	775	651	0.1 = USD 5
TSI Iron Ore CFR China (62% Fe Fines)	SGX	SFE	100 Metric Tons	1,307	1,098	0.05 = USD 5
Robusta Coffee	LIFFE	LKD	10Tons	5,533	4,648	1 = USD 10
LIVE CATTLE	CME	LE	18 metric tons	2,695	—	0.00025 = \$10.00
LEAN HOG				1,650	1,501	

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**Interest Rate Futures**
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Products	Exchanges	Futures Trader Product Code	Contract Size	Initial Margin (USD)	Maintenance Margin (USD)	Minimum Price Fluctuations
US T-Bonds (30years)	CBOT	ZB	USD 100,000	4,070	3,701	1/64 = USD 15.625
US T-Notes (10years)	CBOT	ZN	USD 100,000	2,200	2,001	1/64 = USD 15.625
30DAY FEDERAL FUNDS	CBOT	ZQ		1,250	1,137	
Ultra U.S Treasury Bond				6,050	5,501	
EURODOLLAR 3M	CME			957	871	
Three-Month SOFR				900	819	

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