

Global Futures Margin Requirement
Update: 29-Sep-2022
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
USA						
E-Mini Dow Jones	CBOT	YM	USD 5 x Index	8,250	7,501	1 = USD 5
Micro E-Mini Dow Jones	CBOT	MYM	USD 0.5 x Index	825	751	1 = USD 0.5
Mini S&P 500	CME	ES	USD 50 x Index	11,000	10,001	0.25 = USD 12.5
Micro E-Mini S&P 500	CME	MES	USD 5 x Index	1,100	1,001	0.25 = USD 1.25
E-Mini Nasdaq-100	CME	NQ	USD 20 x Index	16,500	15,001	0.25 = USD 5
Micro E-Mini Nasdaq-100	CME	MNQ	USD 2 x Index	1,650	1,501	0.25 = USD 0.5
US Index	ICE	DX	US1000 x Index	2,299	2,090	0.005 = USD5
Europe						
Germany DAX Futures	EUREX	FDAX	EUR 25 x Index	EUR 37,100	EUR 31,164	0.5 = EUR 12.5
FTSE 100 INDEX	LIFFE	FFI	GBP 10 x INDEX	GBP 4,802	GBP 4,034	0.5=GBP 5
Asia						
Nikkei 225 Stock Index	SGX	SSI	JPY 500 x Index	JPY 810,700	JPY 620,988	5 = JPY 2,500
Nikkei 225 Stock Index	CME	NIY	JPY 500 x Index	JPY 715,000	JPY 650,007	5 = JPY 2,500
FTSE Taiwan Index	SGX	STWN	USD 40 x Index	3,267	2,745	0.25 = USD 10
FTSE XINHUA CHINA A50 INDEX	SGX	CN	USD 1 x Index	1,210	1,017	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	2,915	2,651	0.00005= USD6.25
E-Mini Euro FX	CME	E7	EUR 62,500	1,320	1,201	0.0001= USD6.25
British Pound	CME	6B	GBP 62,500	2,475	2,251	0.0001= USD6.25
Japanese Yen	CME	6J	JPY 12,500,000	3,025	2,751	0.0000005= USD6.25
EURO FX/JAP YEN	CME			JPY 506,000.00	JPY 460,005.00	
E-Mini Japanese Yen	CME	J7	JPY 6,250,000	1,513	1,376	0.000001= 美元6.25
Swiss Franc	CME	6S	CHF 125,000	4,015	3,651	0.0001= USD12.50
Australian Dollar	CME	6A	AUD 100,000	1,980	1,801	0.0005= USD5
New Zealand Dollar	CME	6N	NZD 100,000	1,540	1,401	0.0001= USD10
Canadian Dollar	CME	6C	CAD 100,000	1,320	1,201	0.00005= USD5
Chinese RMB / USD	CME	RMB	RMB 1,000,000	2,530	2,301	0.00001= USD10
SGX USD/CNH FX Futures	SGX	UC	USD 100,000	CNY 14,520.00	CNY 12,197.00	0.0001= CNH 10

Energy and Metal 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
Crude Oil	NYMEX	CL	1,000 Barrels	11,629	9,653	0.01 = USD 10
Mini Crude Oil	NYMEX	QM	500 Barrels	5,815	4,827	0.025 = USD 12.5
Brent Crude Oil	IPE	COIL	1,000 Barrels	13,112	10,883	0.01 = USD 10
NY Harbor ULSD	NYMEX	HO	42,000 Gallons	22,235	20,214	0.0001 = USD 4.2
RBOB Gasoline	NYMEX	RB	42,000 Gallons	15,791	14,356	0.0001 = USD 4.2
Natural Gas	NYMEX	NG	10,000 mmBtu	20,510	18,646	0.001 = USD 10
E-Mini Natural Gas	NYMEX	NG	2,500 mmBtu	3,108	2,826	0.005 = USD 12.5
COMEX Gold	COMEX	GC	100 oz	6,270	5,701	0.1 = USD 10
Mini Gold	COMEX	QO	50 oz	3,135	2,851	0.25 = USD 12.5
Mini Gold -NYSE Liffe U.S.	NYBOT	YG	32.15 oz	1,654	1,390	0.1 = USD 3.215
COMEX Silver	COMEX	SI	5,000 oz	8,250	7,501	0.005 = USD 25
Mini Silver	COMEX	SI	2500 oz	4,125	3,751	0.0125 = USD 31.25
Mini Silver -NYSE Liffe U.S.	NYBOT	YI	1000 oz	1,249	1,050	0.001 = USD 1
COMEX Copper	COMEX	HG	25,000 Pounds	5,500	5,001	0.0005 = USD 12.5
Platinum	NYMEX	PL	50 oz	3,080	2,801	0.1 = USD 5
Palladium	NYMEX	PA	100 oz	26,400	24,001	0.05 = USD 5
Crude Palm Oil	MYX	KPO	25 Metric Ton	MYR 12,100	MYR 10,164	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	10,790	9,064	0.25=USD6.25
Copper - 3m	LME	LCA3M	25 Tonnes	15,850	13,314	0.25=USD6.25
Lead - 3m	LME	LPB3M	25 Tonnes	5,265	4,423	0.25=USD6.25
Nickel - 3m	LME	LNI3M	6 Tonnes	37,167	31,221	1=USD6
Tin - 3m	LME	LSN3M	5 Tonnes	29,218	24,544	1=USD5
Zinc - 3m	LME	LZS3M	25 Tonnes	11,516	9,674	0.25=USD6.25

Commodities 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
Sugar #11	ICE	SB	112,000 Pounds	1,626	1,366	0.0001 = USD 11.2
Coffee	ICE	KC	37,500 Pounds	10,890	9,148	0.0005 = USD 18.75
Cocoa	ICE	CC	10 Tonnes	1,573	1,322	1 = USD 10
Cotton #2	ICE	CT	50,000Pounds	4,950	4,158	0.0001 = USD 5
Orange Juice	ICE	OJ	15,000Pounds	1,980	1,664	0.0005 = USD 7.5
Wheat	CBOT	ZW	5,000 Bushels	3,630	3,301	0.0025 = USD12.5
Mini Wheat	CBOT	XW	1,000 Bushels	715	651	0.125 = USD1.25
Corn	CBOT	ZC	5,000 Bushels	2,750	2,501	0.0025 = USD 12.5
Mini Corn	CBOT	XC	1,000 Bushels	550	501	0.125 = USD 1.25
Soybeans	CBOT	ZS	5,000 Bushels	4,840	4,401	0.0025 = USD 12.5
Mini Soybeans	CBOT	ZS	1,000 Bushels	968	881	0.125 = USD 1.25
Soybean Oil	CBOT	ZL	60,000Pounds	3,300	3,001	0.0001= USD6
Soybean Meal	CBOT	ZM	100 Tonnes	3,080	2,801	0.1 = USD 10
Rough Rice	CBOT	ZR	2,000 Hundredweights	1,375	1,251	0.05 = USD 10
SICOM TSR20	SGX	STF	5 Metric Tonnes	787	662	0.1 = USD 5
TSI Iron Ore CFR China (62% Fe Fines)	SGX	SFE	100 Metric Tons	1,815	1,525	0.05 = USD 5
Robusta Coffee	LIFFE	LKD	10Tons	1,914	1,608	1 = USD 10
LIVE CATTLE	CME	LE	18 metric tons	1,760	1,601	0.00025 = \$10.00

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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	4,180	3,801	1/64 = USD 15.625
US T-Notes (10years)	CBOT	ZN	USD 100,000	1,980	1,801	1/64 = USD 15.625
30DAY FEDERAL FUNDS	CBOT	ZQ		1,485	1,351	
EURODOLLAR 3M	CME			743	676	

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