

Appendix – Margins for SGX FlexC FX Futures Contracts

1. Outright Margins

Contract Code	Contract Name	Currency	Tier	Contract Month (From)	Contract Month (To)	Maint. Margin	Initial Margin
CYTM	SGX FlexC CNY/USD Futures	USD	1	Jul-19	Dec-99	1,035	1,138
IDRTM	SGX FlexC IDR/USD Futures	USD	1	Jul-19	Dec-99	847	932
MYRTM	SGX FlexC MYR/USD Futures	USD	1	Jul-19	Dec-99	1,100	1,210
PHPTM	SGX FlexC PHP/USD Futures	USD	1	Jul-19	Dec-99	690	759

2. Intra-Commodity Spread Tiers

Contract Code	Tier	Contract month (From)	Contract month (To)
CYTM	1	Jul-19	Dec-99
IDRTM	1	Jul-19	Dec-99
MYRTM	1	Jul-19	Dec-99
PHPTM	1	Jul-19	Dec-99

3. Intra-Commodity Spread Margin

Contract Code	Priority	Leg A's Tier	Leg B's Tier	Currency	Intra-Commodity Maint. Margin
CYTM	1	1	1	USD	402
IDRTM	1	1	1	USD	734
MYRTM	1	1	1	USD	495
PHPTM	1	1	1	USD	517

4. Inter-Commodity Spread Tiers

Contract Code	Tier	Contract month (From)	Contract month (To)
CYTM	1	Jul-19	Dec-99
IDRTM	1	Jul-19	Dec-99
MYRTM	1	Jul-19	Dec-99
PHPTM	1	Jul-19	Dec-99

5. Inter-Commodity Spread Credit Rate

Credit Rate	Leg 1's Contract Code	Leg 1's Tier	Leg 1's Delta	Leg 1's Market Side	Leg 2's Contract Code	Leg 2's Tier	Leg 2's Delta	Leg 2's Market Side
91%	CY	1	1	A	CYTM	1	1	B
91%	IDR	1	1	A	IDRTM	1	1	B
91%	MYR	1	1	A	MYRTM	1	1	B
91%	PHP	1	1	A	PHPTM	1	1	B
73%	CYTM	1	4	A	UC	1	3	A
73%	CYTM	1	4	A	UCTM	1	3	A
54%	CYTM	1	1	A	SY	1	1	A
50%	MYRTM	1	1	A	US	1	2	A
50%	MYRTM	1	1	A	USTM	1	2	A
49%	CYTM	1	9	A	TD	1	20	B
49%	CYTM	1	9	A	TDTM	1	20	B
49%	MYRTM	1	13	A	TD	1	20	B
49%	MYRTM	1	13	A	TDTM	1	20	B
47%	CYTM	1	1	A	YS	1	1	B
46%	MYRTM	1	2	A	UC	1	1	A
46%	MYRTM	1	2	A	UCTM	1	1	A
46%	AU	1	4	A	CYTM	1	1	B
46%	CYTM	1	7	A	US	1	20	A
46%	CYTM	1	7	A	USTM	1	20	A
46%	IDRTM	1	3	A	KU	1	5	B
46%	IDRTM	1	3	A	KUTM	1	5	B
44%	CY	1	13	A	MYRTM	1	20	B
44%	CYTM	1	13	A	MYR	1	20	B
44%	CYTM	1	13	A	MYRTM	1	20	B
43%	CYTM	1	3	A	KU	1	10	B
43%	CYTM	1	3	A	KUTM	1	10	B
43%	CYTM	1	9	A	TU	1	20	B
43%	IDRTM	1	4	A	IU	1	5	B

43%	IDRTM	1	4	A	IUTM	1	5	B
43%	IDRTM	1	20	A	UC	1	7	A
43%	IDRTM	1	20	A	UCTM	1	7	A
43%	KU	1	20	A	MYRTM	1	9	B
43%	KUTM	1	20	A	MYRTM	1	9	B
41%	AU	1	2	A	IDRTM	1	1	B
41%	AU	1	20	A	PHPTM	1	9	B
40%	EM	1	13	A	IDRTM	1	20	B
40%	IDR	1	10	A	PHPTM	1	9	B
40%	IDRTM	1	10	A	PHP	1	9	B
40%	IDRTM	1	10	A	PHPTM	1	9	B
40%	IDRTM	1	9	A	TD	1	10	B
40%	IDRTM	1	9	A	TDTM	1	10	B
40%	KU	1	20	A	PHPTM	1	11	B
40%	KUTM	1	20	A	PHPTM	1	11	B
40%	PHPTM	1	17	A	TD	1	20	B
40%	PHPTM	1	17	A	TDTM	1	20	B
38%	CY	1	9	A	IDRTM	1	20	B
38%	CYTM	1	20	A	EC	1	13	A
38%	CYTM	1	9	A	IDR	1	20	B
38%	CYTM	1	9	A	IDRTM	1	20	B
38%	CYTM	1	2	A	IU	1	5	B
38%	CYTM	1	2	A	IUTM	1	5	B
38%	IDRTM	1	7	A	US	1	10	A
38%	IDRTM	1	7	A	USTM	1	10	A
38%	MYRTM	1	1	A	MYS	1	1	B
38%	PHPTM	1	5	A	UC	1	2	A
38%	PHPTM	1	5	A	UCTM	1	2	A
37%	AJ	1	20	A	PHPTM	1	9	B
37%	IDRTM	1	5	A	NSG	1	3	B
37%	IDRTM	1	5	A	NSP	1	3	B
37%	IDRTM	1	9	A	TU	1	10	B
37%	AJ	1	2	A	IDRTM	1	1	B

37%	IDR	1	10	A	MYRTM	1	7	B
37%	IDRTM	1	10	A	MYR	1	7	B
37%	IDRTM	1	10	A	MYRTM	1	7	B
37%	IU	1	4	A	PHPTM	1	3	B
37%	IUTM	1	4	A	PHPTM	1	3	B
37%	PHPTM	1	5	A	UY	1	2	A
36%	PHPTM	1	13	A	US	1	20	A
36%	PHPTM	1	13	A	USTM	1	20	A
34%	CYTM	1	3	A	KJ	1	10	B
34%	IDRTM	1	3	A	KJ	1	5	B
34%	IDRTM	1	9	A	NID	1	20	B
34%	KJ	1	20	A	PHPTM	1	11	B
34%	CY	1	1	A	PHPTM	1	2	B
34%	CYTM	1	1	A	PHP	1	2	B
34%	CYTM	1	1	A	PHPTM	1	2	B
34%	CYTM	1	4	A	UY	1	3	A
34%	IDRTM	1	20	A	UY	1	7	A
34%	MYRTM	1	20	A	SY	1	13	A
34%	MYRTM	1	13	A	TU	1	20	B
33%	AJ	1	4	A	CYTM	1	1	B
33%	AU	1	20	A	MYRTM	1	7	B
31%	NID	1	20	A	PHPTM	1	9	B
31%	NPH	1	20	A	PHPTM	1	13	B
31%	CYTM	1	2	A	NTW	1	5	B
31%	ID	1	5	A	IDRTM	1	2	B
31%	KJ	1	20	A	MYRTM	1	9	B
31%	MYRTM	1	2	A	UY	1	1	A
31%	NSG	1	13	A	PHPTM	1	20	B
31%	NSP	1	13	A	PHPTM	1	20	B
30%	AJ	1	20	A	MYRTM	1	7	B
30%	MYRTM	1	5	A	NSG	1	4	B
30%	MYRTM	1	5	A	NSP	1	4	B
30%	PHPTM	1	2	A	SY	1	1	B

28%	EC	1	3	A	IDRTM	1	10	B
28%	EC	1	9	A	MYRTM	1	20	B
28%	EM	1	3	A	PHPTM	1	4	B
28%	IDRTM	1	2	A	PH	1	5	B
28%	IDRTM	1	3	A	SGP	1	4	B
28%	IU	1	5	A	MYRTM	1	3	B
28%	IUTM	1	5	A	MYRTM	1	3	B
28%	NMY	1	1	A	PHPTM	1	1	B
28%	PHPTM	1	7	A	SGP	1	10	B
28%	PHPTM	1	4	A	TU	1	5	B
28%	CYTM	1	11	A	TW	1	20	B
28%	IDRTM	1	20	A	NMY	1	19	B
28%	IDRTM	1	2	A	SY	1	1	B
28%	MYS	1	4	A	PHPTM	1	5	A
28%	PHPTM	1	2	A	YS	1	1	B
27%	CYTM	1	13	A	MYS	1	20	A
27%	IDRTM	1	2	A	NTH	1	5	B
27%	MYR	1	4	A	PHPTM	1	5	B
27%	MYRTM	1	4	A	PHP	1	5	B
27%	MYRTM	1	4	A	PHPTM	1	5	B
25%	IDRTM	1	7	A	NPH	1	10	B
25%	CYTM	1	3	A	TH	1	20	B
25%	EC	1	7	A	PHPTM	1	20	A
25%	IDRTM	1	2	A	YS	1	1	A
25%	MYRTM	1	3	A	NMY	1	4	B
25%	MYRTM	1	20	A	YS	1	13	A
25%	PH	1	20	A	PHPTM	1	7	B
23%	CYTM	1	3	A	NCH	1	5	B
23%	EM	1	9	A	MYRTM	1	10	B
23%	MYRTM	1	7	A	NID	1	20	B
23%	MYRTM	1	11	A	SGP	1	20	B
21%	CH	1	20	A	CYTM	1	11	B
21%	ID	1	20	A	PHPTM	1	7	B

21%	NTH	1	20	A	PHPTM	1	7	B
20%	IDRTM	1	10	A	MYS	1	7	A
18%	MYRTM	1	3	A	PH	1	10	B
15%	ID	1	10	A	MYRTM	1	3	B
15%	MYRTM	1	1	A	NPH	1	2	B
15%	MYRTM	1	3	A	NTH	1	10	B
10%	CN	1	5	A	CYTM	1	1	A
5%	CYTM	1	3	A	M65	1	4	B