



## Circular

28 October 2016

Circular No. DC/AM – 99 of 2016

## Margin Changes for SGX-DT and SGX AsiaClear OTC Commodity Contracts

Pursuant to SGX-DC Rules 7.20 and 7.22, please be informed of margin changes for SGX-DT and SGX AsiaClear OTC Commodity contracts effective on **Tuesday, 1 November 2016**. Margin changes are prescribed in the Appendix.

The margins for all contracts (with changes indicated by the latest effective date) are detailed in the **SGX-DC Margin Schedule** available on SGX website ([www.sgx.com](http://www.sgx.com)) under Clearing -> Derivatives -> Operational Information.

If you have any questions, please contact Mr Jerry Zhou (Tel: 6236-8161) and Mr Michael Wang (Tel: 6236-5345) of Risk Management, or email to [margins@sgx.com](mailto:margins@sgx.com).

Lee Chih-Wei  
Vice President  
Risk Management

List of Margin Changes

1. Outright Margin

Revised (effective 01 November 2016)

Contract Code	Contract Name	Currency	Tier	Maint. Margin	Initial Margin	Additional Margin (Maint.)	Additional Margin (Initial)	Short Option Minimum	Volatility scan range %
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	1	7,000	7,700				
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	2	8,500	9,350				
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	3	8,000	8,800				
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	4	7,000	7,700				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	1	700	770				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	2	850	935				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	3	800	880				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	4	700	770				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	1	5,500	6,050				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	2	8,200	9,020				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	3	7,000	7,700				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	4	8,600	9,460				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	1	550	605				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	2	820	902				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	3	700	770				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	4	860	946				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	1	13,000	14,300				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	2	14,000	15,400				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	3	6,500	7,150				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	4	5,000	5,500				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	1	2,600	2,860				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	2	2,800	3,080				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	3	1,300	1,430				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	4	1,000	1,100				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	1	14,000	15,400				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	2	12,000	13,200				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	3	7,000	7,700				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	4	6,000	6,600				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	1	2,800	3,080				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	2	2,400	2,640				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	3	1,400	1,540				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	4	1,200	1,320				
CI	Indo SubBIT Coal	USD	1	4,800	5,280				
CI	Indo SubBIT Coal	USD	2	4,500	4,950				
CI	Indo SubBIT Coal	USD	3	4,500	4,950				
CI	Indo SubBIT Coal	USD	4	4,100	4,510				
CIF	Indo SubBIT Coal Futures	USD	1	480	528				
CIF	Indo SubBIT Coal Futures	USD	2	450	495				
CIF	Indo SubBIT Coal Futures	USD	3	450	495				
CIF	Indo SubBIT Coal Futures	USD	4	410	451				
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	1	3,200	3,520			130	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	2	3,200	3,520			130	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	3	3,000	3,300			130	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	4	2,700	2,970			130	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	5	520	572			130	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	1	640	704			26	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	2	640	704			26	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	3	600	660			26	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	4	540	594			26	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	5	520	572			26	13
3M	Mini Fuel Oil 380cst Swap	USD	1	2,500	2,750				
3M	Mini Fuel Oil 380cst Swap	USD	2	2,500	2,750				
3MF	Singapore Fuel Oil 380cst Index Futures	USD	1	2,500	2,750				
3MF	Singapore Fuel Oil 380cst Index Futures	USD	2	2,500	2,750				
F3	Fuel Oil 380cst Swap	USD	1	25,000	27,500				
F3	Fuel Oil 380cst Swap	USD	2	25,000	27,500				
CN	FTSE China A50 Index Futures	USD	1	400	440				
INQ	SGX NIFTY Midcap 50 Index Futures	USD	1	900	990				
TH	MSCI Thailand Index Futures	USD	1	400	440				
TW	MSCI Taiwan Index Futures / Options	USD	1	1,200	1,320			48	8
IU	SGX INR/USD Futures	USD	1	750	825			30	1.5
JB	Mini Japanese Government Bond Futures / Options	YEN	1	80,000	88,000			3200	6
JG	Full-sized Japanese Government Bond Futures	YEN	1	800,000	880,000				

2. IntraComm Margin Tiers

Revised (effective 01 November 2016)

Contract Code	Contract Name	Currency	Tier	Relative contract series (From)	Relative contract series (To)	Contract month (From)	Contract month (To)
RT	RS53	USD	1	0	0	Dec-16	Dec-16
RT	RS53	USD	2	1	1	Dec-16	Dec-16
RT	RS53	USD	3	2	99	Jan-17	Dec-16
TF	TSR20	USD	1	0	0	Dec-16	Dec-16
TF	TSR20	USD	2	1	1	Dec-16	Dec-16
TF	TSR20	USD	3	2	99	Jan-17	Dec-99
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	1			Nov-16	Dec-16
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	2			Jan-17	Mar-17
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	3			Apr-17	Jun-17
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	4			Jul-17	Sep-17
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	5			Oct-17	Dec-99
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	1			Nov-16	Dec-16
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	2			Jan-17	Mar-17
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	3			Apr-17	Jun-17
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	4			Jul-17	Sep-17
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	5			Oct-17	Dec-99
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	1			Nov-16	Dec-16
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	2			Jan-17	Mar-17
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	3			Apr-17	Jun-17
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	4			Jul-17	Sep-17
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	5			Oct-17	Dec-99
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	1			Nov-16	Dec-16
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	2			Jan-17	Mar-17
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	3			Apr-17	Jun-17
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	4			Jul-17	Sep-17
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	5			Oct-17	Dec-99
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	1			Nov-16	Dec-16
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	2			Jan-17	Mar-17
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	3			Apr-17	Jun-17
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	4			Jul-17	Sep-17
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	5			Oct-17	Dec-99
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	1			Nov-16	Dec-16
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	2			Jan-17	Mar-17
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	3			Apr-17	Jun-17
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	4			Jul-17	Sep-17
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	5			Oct-17	Dec-99
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	1			Nov-16	Dec-16
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	2			Jan-17	Mar-17
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	3			Apr-17	Jun-17
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	4			Jul-17	Sep-17
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	5			Oct-17	Dec-99
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	1			Nov-16	Dec-16
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	2			Jan-17	Mar-17
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	3			Apr-17	Jun-17
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	4			Jul-17	Sep-17
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	5			Oct-17	Dec-99

Contract Code	Contract Name	Currency	Tier	Relative contract series (From)	Relative contract series (To)	Contract month (From)	Contract month (To)
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	1			Nov-16	Dec-16
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	2			Jan-17	Mar-17
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	3			Apr-17	Jun-17
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	4			Jul-17	Sep-17
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	5			Oct-17	Dec-99
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	1			Nov-16	Dec-16
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	2			Jan-17	Mar-17
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	3			Apr-17	Jun-17
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	4			Jul-17	Sep-17
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	5			Oct-17	Dec-99
CI	Indo Subbit Coal	USD	1			Nov-16	Dec-16
CI	Indo Subbit Coal	USD	2			Jan-17	Mar-17
CI	Indo Subbit Coal	USD	3			Apr-17	Jun-17
CI	Indo Subbit Coal	USD	4			Jul-17	Dec-99
CIF	Indo Subbit Coal Futures	USD	1			Nov-16	Dec-16
CIF	Indo Subbit Coal Futures	USD	2			Jan-17	Mar-17
CIF	Indo Subbit Coal Futures	USD	3			Apr-17	Jun-17
CIF	Indo Subbit Coal Futures	USD	4			Jul-17	Dec-99
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	1			Nov-16	Dec-16
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	2			Jan-17	Mar-17
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	3			Apr-17	Jun-17
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	4			Jul-17	Dec-99
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	1			Nov-16	Dec-16
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	2			Jan-17	Mar-17
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	3			Apr-17	Jun-17
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	4			Jul-17	Dec-99
5C	SGX API 5 FOB Newcastle Coal Swap	USD	1			Nov-16	Dec-16
5C	SGX API 5 FOB Newcastle Coal Swap	USD	2			Jan-17	Mar-17
5C	SGX API 5 FOB Newcastle Coal Swap	USD	3			Apr-17	Jun-17
5C	SGX API 5 FOB Newcastle Coal Swap	USD	4			Jul-17	Dec-99
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	1			Nov-16	Dec-16
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	2			Jan-17	Mar-17
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	3			Apr-17	Jun-17
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	4			Jul-17	Dec-99
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	1			Nov-16	Dec-16
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	2			Jan-17	Mar-17
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	3			Apr-17	Jun-17
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	4			Jul-17	Dec-99
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	1			Nov-16	Dec-16
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	2			Jan-17	Mar-17
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	3			Apr-17	Jun-17
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	4			Jul-17	Dec-99
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	1			Nov-16	Dec-16
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	2			Jan-17	Mar-17
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	3			Apr-17	Jun-17
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	4			Jul-17	Dec-99
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	1			Nov-16	Dec-16
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	2			Jan-17	Mar-17
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	3			Apr-17	Jun-17
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	4			Jul-17	Dec-99
EF	USEP Quarterly Base Load Electricity Futures	SGD	1	0	0	Dec-16	Dec-16
EF	USEP Quarterly Base Load Electricity Futures	SGD	2	1	1	Dec-16	Dec-16
EF	USEP Quarterly Base Load Electricity Futures	SGD	3	2	2	Mar-17	Mar-17
EF	USEP Quarterly Base Load Electricity Futures	SGD	4	3	3	Jun-17	Jun-17
EF	USEP Quarterly Base Load Electricity Futures	SGD	5	4	4	Sep-17	Sep-17
EF	USEP Quarterly Base Load Electricity Futures	SGD	6	5	99	Dec-17	Dec-99
2A	Panamax Route 2A	USD	1			Nov-16	Dec-99
2AF	Panamax Route 2A Futures	USD	1			Nov-16	Dec-99
3A	Panamax Route 3A	USD	1			Nov-16	Dec-99
3AF	Panamax Route 3A Futures	USD	1			Nov-16	Dec-99
C5	Capesize Route C5 - West Australia/ Qingdao	USD	1			Nov-16	Dec-16
C5	Capesize Route C5 - West Australia/ Qingdao	USD	2			Jan-17	Mar-17
C5	Capesize Route C5 - West Australia/ Qingdao	USD	3			Apr-17	Jun-17
C5	Capesize Route C5 - West Australia/ Qingdao	USD	4			Jul-17	Dec-99
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	1			Nov-16	Dec-16
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	2			Jan-17	Mar-17
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	3			Apr-17	Jun-17
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	4			Jul-17	Dec-99
CV	CTC Capesize Time Charter Basket Swap / Option	USD	1			Nov-16	Dec-16
CV	CTC Capesize Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
CV	CTC Capesize Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
CV	CTC Capesize Time Charter Basket Swap / Option	USD	4			Jul-17	Sep-17
CV	CTC Capesize Time Charter Basket Swap / Option	USD	5			Oct-17	Dec-99
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	1			Nov-16	Dec-16
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	4			Jul-17	Sep-17
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	5			Oct-17	Dec-99
CM	Half-Day CTC Capesize Time Charter Basket	USD	1			Nov-16	Dec-16
CM	Half-Day CTC Capesize Time Charter Basket	USD	2			Jan-17	Mar-17
CM	Half-Day CTC Capesize Time Charter Basket	USD	3			Apr-17	Jun-17
CM	Half-Day CTC Capesize Time Charter Basket	USD	4			Jul-17	Sep-17
CM	Half-Day CTC Capesize Time Charter Basket	USD	5			Oct-17	Dec-99

Contract Code	Contract Name	Currency	Tier	Relative contract series (From)	Relative contract series (To)	Contract month (From)	Contract month (To)
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	1			Nov-16	Dec-16
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	2			Jan-17	Mar-17
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	3			Apr-17	Jun-17
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	4			Jul-17	Sep-17
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	5			Oct-17	Dec-99
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	1			Nov-16	Dec-16
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	2			Jan-17	Mar-17
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	3			Apr-17	Jun-17
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	4			Jul-17	Sep-17
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	5			Oct-17	Dec-99
PV	PTC Panamax Time Charter Basket Swap / Option	USD	1			Nov-16	Dec-16
PV	PTC Panamax Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
PV	PTC Panamax Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
PV	PTC Panamax Time Charter Basket Swap / Option	USD	4			Jul-17	Sep-17
PV	PTC Panamax Time Charter Basket Swap / Option	USD	5			Oct-17	Dec-99
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	1			Nov-16	Dec-16
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	4			Jul-17	Sep-17
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	5			Oct-17	Dec-99
PM	Half-Day PTC Panamax Time Charter Basket	USD	1			Nov-16	Dec-16
PM	Half-Day PTC Panamax Time Charter Basket	USD	2			Jan-17	Mar-17
PM	Half-Day PTC Panamax Time Charter Basket	USD	3			Apr-17	Jun-17
PM	Half-Day PTC Panamax Time Charter Basket	USD	4			Jul-17	Sep-17
PM	Half-Day PTC Panamax Time Charter Basket	USD	5			Oct-17	Dec-99
SV	STC Supramax Time Charter Basket Swap / Option	USD	1			Nov-16	Dec-16
SV	STC Supramax Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
SV	STC Supramax Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	4			Jul-17	Dec-99
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	1			Nov-16	Dec-16
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	4			Jul-17	Dec-99
SM	Half-Day STC Supramax Time Charter Basket	USD	1			Nov-16	Dec-16
SM	Half-Day STC Supramax Time Charter Basket	USD	2			Jan-17	Mar-17
SM	Half-Day STC Supramax Time Charter Basket	USD	3			Apr-17	Jun-17
SM	Half-Day STC Supramax Time Charter Basket	USD	4			Jul-17	Dec-99
HV	HTC Handysize Time Charter Basket Swap / Option	USD	1			Nov-16	Dec-16
HV	HTC Handysize Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
HV	HTC Handysize Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
HV	HTC Handysize Time Charter Basket Swap / Option	USD	4			Jul-17	Dec-99
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	1			Nov-16	Dec-16
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	4			Jul-17	Dec-99
HM	Half-Day HTC Handysize Time Charter Basket	USD	1			Nov-16	Dec-16
HM	Half-Day HTC Handysize Time Charter Basket	USD	2			Jan-17	Mar-17
HM	Half-Day HTC Handysize Time Charter Basket	USD	3			Apr-17	Jun-17
HM	Half-Day HTC Handysize Time Charter Basket	USD	4			Jul-17	Dec-99

3. IntraComm Margin Rate

Revised (effective 01 November 2016)

Contract Code	Contract Name	Currency	Priority	Leg A's Tier	Leg B's Tier	IntraComm Maint. Margin	IntraComm Initial Margin
IU	SGX NIR/USD Futures	USD	1	1	1	150	165
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	1	2	4	1,200	1,320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	2	2	3	1,000	1,100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	3	2	2	900	990
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	4	3	4	1,200	1,320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	5	1	1	1,000	1,100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	6	1	3	1,200	1,320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	7	1	4	1,500	1,650
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	8	2	5	1,600	1,760
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	9	3	3	1,000	1,100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	10	4	4	1,000	1,100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	11	3	5	1,500	1,650
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	12	4	5	1,200	1,320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	13	1	2	1,200	1,320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	14	1	5	1,800	1,980
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	15	5	5	1,200	1,320
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	1	2	4	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	2	2	3	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	3	2	2	180	198
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	4	3	4	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	5	1	1	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	6	1	3	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	7	1	4	300	330
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	8	2	5	320	352
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	9	3	3	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	10	4	4	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	11	3	5	300	330
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	12	4	5	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	13	1	2	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	14	1	5	360	396
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	15	5	5	240	264
CI	Indo Subbit Coal	USD	1	2	2	1,500	1,650
CI	Indo Subbit Coal	USD	2	1	1	1,800	1,980
CI	Indo Subbit Coal	USD	3	2	3	2,000	2,200
CI	Indo Subbit Coal	USD	4	3	3	2,000	2,200
CI	Indo Subbit Coal	USD	5	4	4	2,000	2,200
CI	Indo Subbit Coal	USD	6	3	4	2,600	2,860
CI	Indo Subbit Coal	USD	7	2	4	3,000	3,300
CI	Indo Subbit Coal	USD	8	1	4	3,600	3,960
CI	Indo Subbit Coal	USD	9	1	3	4,500	4,950
CI	Indo Subbit Coal	USD	10	1	2	4,600	5,060
CIF	Indo Subbit Coal Futures	USD	1	2	2	150	165
CIF	Indo Subbit Coal Futures	USD	2	1	1	180	198
CIF	Indo Subbit Coal Futures	USD	3	2	3	200	220
CIF	Indo Subbit Coal Futures	USD	4	3	3	200	220
CIF	Indo Subbit Coal Futures	USD	5	4	4	200	220
CIF	Indo Subbit Coal Futures	USD	6	3	4	260	286
CIF	Indo Subbit Coal Futures	USD	7	2	4	300	330
CIF	Indo Subbit Coal Futures	USD	8	1	4	360	396
CIF	Indo Subbit Coal Futures	USD	9	1	3	450	495
CIF	Indo Subbit Coal Futures	USD	10	1	2	460	506
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	1	3	3	1,500	1,650
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	2	3	4	3,500	3,850
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	3	1	2	4,100	4,510
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	4	4	4	2,600	2,860
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	5	1	3	3,800	4,180
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	6	1	1	3,000	3,300
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	7	2	3	3,800	4,180
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	8	2	4	4,800	5,280
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	9	1	4	4,000	4,400
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	10	2	2	5,300	5,830
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	1	3	3	150	165
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	2	3	4	350	385
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	3	1	2	410	451
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	4	4	4	260	286
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	5	1	3	380	418
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	6	1	1	300	330
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	7	2	3	380	418
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	8	2	4	480	528
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	9	1	4	400	440
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	10	2	2	530	583

Contract Code	Contract Name	Currency	Priority	Leg A's Tier	Leg B's Tier	IntraComm Maint. Margin	IntraComm Initial Margin
SC	SGX API 5 FOB Newcastle Coal Swap	USD	1	1	1	1,500	1,650
SC	SGX API 5 FOB Newcastle Coal Swap	USD	2	1	2	6,400	7,040
SC	SGX API 5 FOB Newcastle Coal Swap	USD	3	1	3	5,800	6,380
SC	SGX API 5 FOB Newcastle Coal Swap	USD	4	4	4	4,300	4,730
SC	SGX API 5 FOB Newcastle Coal Swap	USD	5	2	2	4,400	4,840
SC	SGX API 5 FOB Newcastle Coal Swap	USD	6	2	3	6,100	6,710
SC	SGX API 5 FOB Newcastle Coal Swap	USD	7	4	4	8,100	8,910
SC	SGX API 5 FOB Newcastle Coal Swap	USD	8	3	4	6,600	7,260
SC	SGX API 5 FOB Newcastle Coal Swap	USD	9	3	3	5,400	5,940
SC	SGX API 5 FOB Newcastle Coal Swap	USD	10	2	4	7,600	8,360
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	1	1	1	150	165
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	2	1	2	640	704
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	3	1	3	580	638
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	4	4	4	430	473
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	5	2	2	440	484
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	6	2	3	610	671
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	7	1	4	810	891
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	8	3	4	660	726
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	9	3	3	540	594
SCF	SGX API 5 FOB Newcastle Coal Futures	USD	10	2	4	760	836
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	1	2	3	11,000	12,100
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	2	4	4	3,800	4,180
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	3	1	1	4,600	5,060
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	4	1	3	12,000	13,200
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	5	3	3	5,500	6,050
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	6	1	4	14,000	15,400
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	7	2	4	15,500	17,050
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	8	2	2	6,600	7,260
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	9	3	4	8,500	9,350
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	10	1	2	10,000	11,000
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	1	2	3	2,200	2,420
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	2	4	4	760	836
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	3	1	1	920	1,012
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	4	1	3	2,400	2,640
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	5	3	3	1,100	1,210
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	6	1	4	2,800	3,080
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	7	2	4	3,100	3,410
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	8	2	2	1,320	1,452
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	9	3	4	1,700	1,870
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	10	1	2	2,200	2,420
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	1	3	3	4,000	3,400
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	2	2	2	4,700	5,170
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	3	1	1	6,000	6,600
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	4	1	3	13,000	14,300
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	5	2	3	11,000	12,100
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	6	4	4	7,000	7,700
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	7	1	4	16,000	17,600
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	8	3	4	9,200	10,120
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	9	1	2	11,000	12,100
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	10	2	4	15,000	16,500
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	1	3	3	800	880
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	2	2	2	940	1,034
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	3	1	1	1,200	1,320
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	4	1	3	2,600	2,860
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	5	2	3	2,200	2,420
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	6	4	4	1,400	1,540
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	7	1	4	3,200	3,520
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	8	3	4	1,840	2,024
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	9	1	2	2,200	2,420
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	10	2	4	3,000	3,300
CV	CTC Capesize Time Charter Basket Swap / Option	USD	1	1	3	2,000	2,200
CV	CTC Capesize Time Charter Basket Swap / Option	USD	2	1	4	2,000	2,200
CV	CTC Capesize Time Charter Basket Swap / Option	USD	3	3	3	1,500	2,160
CV	CTC Capesize Time Charter Basket Swap / Option	USD	4	2	4	1,700	1,870
CV	CTC Capesize Time Charter Basket Swap / Option	USD	5	3	3	800	880
CV	CTC Capesize Time Charter Basket Swap / Option	USD	6	2	2	1,000	1,100
CV	CTC Capesize Time Charter Basket Swap / Option	USD	7	3	4	1,000	1,100
CV	CTC Capesize Time Charter Basket Swap / Option	USD	8	4	4	1,000	1,100
CV	CTC Capesize Time Charter Basket Swap / Option	USD	9	1	2	1,800	1,980
CV	CTC Capesize Time Charter Basket Swap / Option	USD	10	3	5	2,500	2,750
CV	CTC Capesize Time Charter Basket Swap / Option	USD	11	4	5	2,500	2,750
CV	CTC Capesize Time Charter Basket Swap / Option	USD	12	1	1	1,500	1,650
CV	CTC Capesize Time Charter Basket Swap / Option	USD	13	1	5	3,000	3,300
CV	CTC Capesize Time Charter Basket Swap / Option	USD	14	2	2	2,800	3,080
CV	CTC Capesize Time Charter Basket Swap / Option	USD	15	5	5	3,800	4,180
CVF	Baltic Capesize Time Charter Average Futures	USD	1	1	3	2,000	2,200
CVF	Baltic Capesize Time Charter Average Futures	USD	2	1	4	2,000	2,200
CVF	Baltic Capesize Time Charter Average Futures	USD	3	2	3	1,500	1,650
CVF	Baltic Capesize Time Charter Average Futures	USD	4	2	2	1,700	1,870
CVF	Baltic Capesize Time Charter Average Futures	USD	5	3	3	800	880
CVF	Baltic Capesize Time Charter Average Futures	USD	6	2	2	1,000	1,100
CVF	Baltic Capesize Time Charter Average Futures	USD	7	3	4	1,000	1,100
CVF	Baltic Capesize Time Charter Average Futures	USD	8	4	4	1,000	1,100
CVF	Baltic Capesize Time Charter Average Futures	USD	9	1	2	1,800	1,980
CVF	Baltic Capesize Time Charter Average Futures	USD	10	3	5	2,500	2,750
CVF	Baltic Capesize Time Charter Average Futures	USD	11	4	5	2,500	2,750
CVF	Baltic Capesize Time Charter Average Futures	USD	12	1	1	1,500	1,650
CVF	Baltic Capesize Time Charter Average Futures	USD	13	1	5	3,000	3,300
CVF	Baltic Capesize Time Charter Average Futures	USD	14	2	2	2,800	3,080
CVF	Baltic Capesize Time Charter Average Futures	USD	15	5	5	3,800	4,180
CM	Half-Day CTC Capesize Time Charter Basket	USD	1	1	3	1,000	1,100
CM	Half-Day CTC Capesize Time Charter Basket	USD	2	1	4	1,000	1,100
CM	Half-Day CTC Capesize Time Charter Basket	USD	3	2	3	750	825
CM	Half-Day CTC Capesize Time Charter Basket	USD	4	2	4	850	935
CM	Half-Day CTC Capesize Time Charter Basket	USD	5	3	3	400	440
CM	Half-Day CTC Capesize Time Charter Basket	USD	6	2	2	500	550
CM	Half-Day CTC Capesize Time Charter Basket	USD	7	3	4	500	550
CM	Half-Day CTC Capesize Time Charter Basket	USD	8	4	4	500	550
CM	Half-Day CTC Capesize Time Charter Basket	USD	9	1	2	900	990
CM	Half-Day CTC Capesize Time Charter Basket	USD	10	3	5	1,250	1,375
CM	Half-Day CTC Capesize Time Charter Basket	USD	11	4	5	1,250	1,375
CM	Half-Day CTC Capesize Time Charter Basket	USD	12	1	1	750	825
CM	Half-Day CTC Capesize Time Charter Basket	USD	13	1	5	1,500	1,650
CM	Half-Day CTC Capesize Time Charter Basket	USD	14	2	5	1,400	1,540
CM	Half-Day CTC Capesize Time Charter Basket	USD	15	5	5	1,900	2,090
CW	CTC Capesize Time Charter Basket Swap / Option	USD	1	1	3	2,000	2,200
CW	CTC Capesize Time Charter Basket Swap / Option	USD	2	1	4	2,000	2,200
CW	CTC Capesize Time Charter Basket Swap / Option	USD	3	2	3	1,500	1,650
CW	CTC Capesize Time Charter Basket Swap / Option	USD	4	2	4	1,700	1,870
CW	CTC Capesize Time Charter Basket Swap / Option	USD	5	3	3	800	880
CW	CTC Capesize Time Charter Basket Swap / Option	USD	6	2	2	1,000	1,100
CW	CTC Capesize Time Charter Basket Swap / Option	USD	7	3	4	1,000	1,100
CW	CTC Capesize Time Charter Basket Swap / Option	USD	8	4	4	1,000	1,100
CW	CTC Capesize Time Charter Basket Swap / Option	USD	9	1	2	1,800	1,980
CW	CTC Capesize Time Charter Basket Swap / Option	USD	10	3	5	2,500	2,750
CW	CTC Capesize Time Charter Basket Swap / Option	USD	11	4	5	2,500	2,750
CW	CTC Capesize Time Charter Basket Swap / Option	USD	12	1	1	1,500	1,650
CW	CTC Capesize Time Charter Basket Swap / Option	USD	13	1	5	3,000	3,300
CW	CTC Capesize Time Charter Basket Swap / Option	USD	14	2	5	2,800	3,080
CW	CTC Capesize Time Charter Basket Swap / Option	USD	15	5	5	3,800	4,180
CWF	Baltic Capesize Time Charter Average Futures	USD	1	1	3	2,000	2,200
CWF	Baltic Capesize Time Charter Average Futures	USD	2	1	4	2,000	2,200
CWF	Baltic Capesize Time Charter Average Futures	USD	3	2	3	1,500	1,650
CWF	Baltic Capesize Time Charter Average Futures	USD	4	2	4	1,700	1,870
CWF	Baltic Capesize Time Charter Average Futures	USD	5	3	3	800	880
CWF	Baltic Capesize Time Charter Average Futures	USD	6	2	2	1,000	1,100
CWF	Baltic Capesize Time Charter Average Futures	USD	7	3	4	1,000	1,100
CWF	Baltic Capesize Time Charter Average Futures	USD	8	4	4	1,000	1,100
CWF	Baltic Capesize Time Charter Average Futures	USD	9	1	2	1,800	1,980
CWF	Baltic Capesize Time Charter Average Futures	USD	10	3	5	2,500	2,750
CWF	Baltic Capesize Time Charter Average Futures	USD	11	4	5	2,500	2,750
CWF	Baltic Capesize Time Charter Average Futures	USD	12	1	1	1,500	1,650
CWF	Baltic Capesize Time Charter Average Futures	USD	13	1	5	3,000	3,300
CWF	Baltic Capesize Time Charter Average Futures	USD	14	2	5	2,800	3,080
CWF	Baltic Capesize Time Charter Average Futures	USD	15	5	5	3,800	4,180

Priority	Credit Rate	Leg 1's Market Side	Leg 1's Delta	Leg 1's Contract Code	Leg 2's Market Side	Leg 2's Delta	Leg 2's Contract Code
1	0.93	A	1	NU	B	6	NS
2	0.85	A	5	UC	A	6	CY
3	0.84	A	3	US	B	1	YS
4	0.83	A	3	US	B	1	SY
5	0.80	A	1	MD	B	3	IN
6	0.78	A	1	SY	A	1	YS
7	0.75	A	1	INB	B	1	IN
8	0.75	A	1	UY	B	4	AJ
9	0.75	A	1	UY	B	4	KJ
10	0.70	A	1	INB	B	1	INQ
11	0.70	A	3	INB	B	1	MD
12	0.70	A	1	INQ	B	1	IN
13	0.70	A	4	INQ	B	7	ING
14	0.70	A	3	INQ	B	1	MD
15	0.70	A	4	SGP	B	5	ST
16	0.70	A	1	US	A	1	AU
17	0.65	A	4	INB	B	7	ING
18	0.65	A	2	INB	B	3	INI
19	0.65	A	2	INQ	B	3	INI
20	0.60	A	1	CH	B	3	CN
21	0.60	A	2	EC	B	3	SY
22	0.55	A	2	CY	A	7	NU
23	0.55	A	10	ID	B	2	SGP
24	0.55	A	4	IU	B	3	MD
25	0.55	A	20	SGP	B	19	TW
26	0.55	A	10	UC	B	43	AU
27	0.52	A	2	EC	A	4	YS
28	0.50	A	3	CN	B	1	TW
29	0.50	A	6	ID	B	5	IN
30	0.50	A	3	IN	B	2	SGP
31	0.50	A	2	IN	B	1	TW
32	0.50	A	2	IU	B	5	IN
33	0.50	A	2	MD	B	7	ID
34	0.50	A	4	MD	B	5	TW
35	0.50	A	1	PH	B	1	ID
36	0.50	A	1	TH	B	1	ID
37	0.50	A	5	US	A	2	SGP
38	0.45	A	3	ID	B	1	TW
39	0.45	A	3	MD	B	4	SGP
40	0.45	A	6	TH	B	5	IN
41	0.45	A	3	TH	B	1	SGP
42	0.40	A	1	CH	B	2	NS
43	0.40	A	2	CH	B	3	SGP
44	0.40	A	3	CN	B	2	IN
45	0.40	A	3	CN	B	2	NS
46	0.40	A	3	ING	B	2	IN
47	0.40	A	5	ING	B	1	MD
48	0.40	A	10	INI	B	7	IN
49	0.40	A	4	INI	B	1	MD
50	0.40	A	1	NS	B	1	IN
51	0.40	A	3	NS	B	1	MD
52	0.40	A	4	NS	B	5	PH
53	0.40	A	3	NS	B	2	SGP
54	0.40	A	2	NS	B	1	TW
55	0.40	A	6	PH	B	5	IN
56	0.40	A	4	PH	B	1	MD
57	0.40	A	7	TH	B	6	PH
58	0.40	A	3	TH	B	1	TW
59	0.40	A	5	US	A	8	TU
60	0.40	A	1	UY	B	7	NS
61	0.40	A	3	UY	B	4	NU
62	0.38	A	3	SGP	A	2	SY
63	0.35	A	3	AJ	B	5	NS
64	0.35	A	1	CH	B	1	TW
65	0.35	A	2	CN	B	1	SGP
66	0.35	A	4	ID	B	3	NS
67	0.35	A	1	MY	B	1	SGP
68	0.35	A	2	MY	B	1	ST
69	0.35	A	5	NU	B	21	IN
70	0.35	A	3	PH	B	1	TW
71	0.35	A	3	SGP	B	2	YS
72	0.35	A	4	TH	B	1	MD
73	0.30	A	1	CH	B	2	IN
74	0.30	A	2	ID	B	1	CH
75	0.30	A	7	ID	B	10	CN
76	0.30	A	1	INI	B	1	ING
77	0.30	A	3	MD	B	5	CH
78	0.30	A	1	MD	B	1	CN
79	0.30	A	1	MY	B	1	ID
80	0.30	A	1	MY	B	1	PH
81	0.30	A	1	MY	B	1	TH
82	0.30	A	3	ND	B	5	NS
83	0.30	A	2	NS	B	3	TH
84	0.30	A	9	PH	B	4	CH
85	0.30	A	3	PH	B	4	CN
86	0.30	A	9	TH	B	4	CH
87	0.25	A	3	KJ	B	5	NS
88	0.25	A	6	MY	B	5	NS
89	0.25	A	3	MY	B	1	TW
90	0.25	A	3	NU	B	5	SGP
91	0.25	A	7	NU	B	11	TW
92	0.25	A	3	PH	B	1	SGP
93	0.25	A	3	TH	B	4	CN
94	0.20	A	1	CY	A	1	CH
95	0.20	A	2	CY	A	15	CN
96	0.20	A	4	CY	A	9	TW
97	0.20	A	2	INB	B	1	IU
98	0.20	A	2	INQ	B	1	IU
99	0.20	A	4	MY	B	3	IN
100	0.20	A	4	MY	B	4	MD
101	0.20	A	1	UC	B	4	CH
102	0.20	A	1	UC	B	9	CN
103	0.20	A	1	UC	B	3	TW
104	0.20	A	1	UY	B	4	ND
105	0.15	A	12	MY	B	5	CH
106	0.15	A	4	MY	B	5	CN
107	0.10	A	3	ING	B	1	IU
108	0.10	A	5	INI	B	2	IU

Priority	Credit Rate	Leg 1's Market Side	Leg 1's Delta	Leg 1's Contract Code	Leg 2's Market Side	Leg 2's Delta	Leg 2's Contract Code
1	0.85	A	1	3M	B	1	1M
2	0.80	A	1	1F	B	1	3M
3	0.75	A	1	1F	B	1	RT
4	0.70	A	10	1M	B	7	GO
5	0.70	A	10	3M	B	7	GO
6	0.70	A	1	AC	B	1	CC
7	0.70	A	1	M58	B	1	T58
8	0.70	A	1	NU	B	7	GO
9	0.65	A	10	1M	B	1	NU
10	0.65	A	1	2A	B	1	3A
11	0.65	A	10	3M	B	1	NU
12	0.65	A	2	CM	B	1	CW
13	0.60	A	1	2A	B	7	SM
14	0.60	A	2	3A	B	7	SM
15	0.60	A	1	SC	B	1	CC
16	0.60	A	5	M58	B	4	FE
17	0.60	A	2	PM	B	1	3A
18	0.60	A	1	PM	B	1	SM
19	0.60	A	5	T58	B	4	FE
20	0.55	A	1	1M	B	4	3A
21	0.55	A	1	1M	B	14	SM
22	0.55	A	3	3A	B	14	HM
23	0.55	A	1	3M	B	4	3A
24	0.55	A	1	SC	B	1	AC
25	0.55	A	2	SC	B	3	FE
26	0.55	A	1	AC	B	1	CI
27	0.55	A	1	C5	B	3	SM
28	0.55	A	1	CW	B	2	PM
29	0.55	A	2	PM	B	1	2A
30	0.55	A	1	PM	B	1	HM
31	0.50	A	1	1M	B	1	C5
32	0.50	A	1	1M	B	16	HM
33	0.50	A	1	1M	B	16	PM
34	0.50	A	4	3A	B	5	C5
35	0.50	A	12	3M	B	1	BZ
36	0.50	A	1	AC	B	1	SC
37	0.50	A	1	AC	B	1	CI
38	0.50	A	1	SC	B	1	CI
39	0.50	A	1	AC	B	1	FE
40	0.50	A	1	AC	B	2	M58
41	0.50	A	1	AC	B	2	T58

Priority	Credit Rate	Leg 1's Market Side	Leg 1's Delta	Leg 1's Contract Code	Leg 2's Market Side	Leg 2's Delta	Leg 2's Contract Code
42	0.50	A	2	BZ	B	1	NI
43	0.50	A	1	CS	B	4	PM
44	0.50	A	5	CC	B	6	CI
45	0.50	A	1	CC	B	1	FE
46	0.50	A	1	CC	B	2	M58
47	0.50	A	1	CC	B	2	T58
48	0.50	A	1	FB	B	1	3M
49	0.50	A	10	FB	B	7	GO
50	0.50	A	5	GO	B	1	BZ
51	0.50	A	100	HR	B	7	FE
52	0.50	A	3	HR	B	1	M58
53	0.50	A	3	HR	B	1	T58
54	0.48	A	1	CS	B	1	CW
55	0.45	A	1	2A	B	2	CS
56	0.45	A	1	2A	B	8	HM
57	0.45	A	1	3M	B	2	2A
58	0.45	A	6	3M	B	5	FE
59	0.45	A	1	3M	B	16	HM
60	0.45	A	1	4C	B	2	FE
61	0.45	A	2	CI	B	3	FE
62	0.45	A	1	CM	B	1	FE
63	0.45	A	7	CM	B	1	M58
64	0.45	A	77	CM	B	1	T58
65	0.45	A	32	PM	B	1	4C
66	0.45	A	28	PM	B	1	SC
67	0.45	A	4	PM	B	1	HR
68	0.45	A	10	PM	B	1	M58
69	0.45	A	10	PM	B	1	T58
70	0.45	A	1	SM	B	1	HM
71	0.42	A	1	CW	B	2	SM
72	0.40	A	1	1M	B	2	2A
73	0.40	A	11	1M	B	1	BZ
74	0.40	A	1	1M	B	10	CM
75	0.40	A	1	1M	B	5	CW
76	0.40	A	1	1M	B	1	FE
77	0.40	A	2	3M	B	9	CS
78	0.40	A	1	3M	B	10	CM
79	0.40	A	1	3M	B	5	CW
80	0.40	A	1	3M	B	14	SM
81	0.40	A	4	4C	B	5	AC
82	0.40	A	4	4C	B	5	CC
83	0.40	A	1	C5	B	4	HM
84	0.40	A	1	CW	B	2	FE
85	0.40	A	1	CW	B	2	HM
86	0.40	A	7	CW	B	2	M58
87	0.40	A	7	CW	B	2	T58
88	0.40	A	1	EF	B	2	1M
89	0.40	A	1	EF	B	2	3M
90	0.40	A	1	LN	B	5	1M
91	0.40	A	1	LN	B	5	3M
92	0.40	A	1	LN	B	2	EF
93	0.40	A	28	PM	B	1	AC
94	0.40	A	32	PM	B	1	CC
95	0.40	A	28	PM	B	1	CI
96	0.40	A	12	PM	B	1	FE
97	0.35	A	1	3M	B	16	PM
98	0.35	A	1	CS	B	2	CM
99	0.35	A	1	CS	B	2	FE
100	0.35	A	20	CM	B	1	4C
101	0.35	A	18	CM	B	1	SC
102	0.35	A	5	CM	B	2	HR
103	0.35	A	10	CW	B	1	4C
104	0.35	A	9	CW	B	1	SC
105	0.35	A	5	CW	B	4	HR
106	0.30	A	2	1M	B	1	4C
107	0.30	A	5	1M	B	3	SC
108	0.30	A	5	1M	B	3	CC
109	0.30	A	2	1M	B	1	CI
110	0.30	A	1	1M	B	4	HR
111	0.30	A	3	3A	B	8	CM
112	0.30	A	2	3M	B	1	4C
113	0.30	A	5	3M	B	3	SC
114	0.30	A	2	3M	B	1	CI
115	0.30	A	1	3M	B	3	HR
116	0.30	A	5	C5	B	1	M58
117	0.30	A	5	C5	B	1	T58
118	0.30	A	18	CM	B	1	AC
119	0.30	A	9	CW	B	1	AC
120	0.30	A	2	LN	B	3	GO
121	0.30	A	5	PEC	B	1	BZ
122	0.30	A	6	PEC	B	1	NI
123	0.30	A	1	PEC	B	1	PPC
124	0.30	A	1	PEC	B	1	PPS
125	0.30	A	5	PES	B	1	PX
126	0.30	A	5	PES	B	1	BZ
127	0.30	A	6	PES	B	1	NI
128	0.30	A	1	PES	B	1	PEC
129	0.30	A	1	PES	B	1	PPC
130	0.30	A	1	PES	B	1	PPS
131	0.30	A	5	PES	B	1	PX
132	0.30	A	5	PPC	B	1	BZ
133	0.30	A	6	PPC	B	1	NI
134	0.30	A	5	PPC	B	1	PX
135	0.30	A	4	PPS	B	1	BZ
136	0.30	A	6	PPS	B	1	NI
137	0.30	A	1	PPS	B	1	PPC
138	0.30	A	5	PPS	B	1	PX
139	0.30	A	1	PX	B	1	BZ
140	0.30	A	1	PX	B	1	NI
141	0.25	A	5	1M	B	3	AC
142	0.25	A	1	2A	B	5	CM
143	0.25	A	2	2A	B	5	CW
144	0.25	A	3	3A	B	4	CW
145	0.25	A	5	3M	B	3	AC
146	0.25	A	2	3M	B	1	CC
147	0.20	A	18	CM	B	1	CC
148	0.20	A	16	CM	B	1	CI
149	0.20	A	9	CW	B	1	CC
150	0.20	A	8	CW	B	1	CI
151	0.20	A	5	LN	B	1	NI
152	0.05	A	1	CM	B	1	SM
153	0.05	A	1	PM	B	1	CM

Current Margin

1. Outright Margin

Current

Contract Code	Contract Name	Currency	Tier	Maint. Margin	Initial Margin	Additional Margin (Maint.)	Additional Margin (Initial)	Short Option Minimum	Volatility scan range %
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	1	4,400	4,840				
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	2	4,700	5,170				
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	3	4,500	4,950				
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	4	5,000	5,500				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	1	440	484				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	2	470	517				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	3	450	495				
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	4	500	550				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	1	3,000	3,300				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	2	3,200	3,520				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	3	3,300	3,630				
5C	SGX API 5 FOB Newcastle Coal Swap	USD	4	3,500	3,850				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	1	300	330				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	2	320	352				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	3	330	363				
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	4	350	385				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	1	6,200	6,820				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	2	5,800	6,380				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	3	5,900	6,490				
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	4	6,400	7,040				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	1	1,240	1,364				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	2	1,160	1,276				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	3	1,180	1,298				
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	4	1,280	1,408				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	1	5,300	5,830				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	2	5,400	5,940				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	3	5,000	5,500				
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	4	7,700	8,470				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	1	1,060	1,166				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	2	1,080	1,188				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	3	1,000	1,100				
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	4	1,540	1,694				
CI	Indo Subbit Coal	USD	1	3,500	3,850				
CI	Indo Subbit Coal	USD	2	4,000	4,400				
CI	Indo Subbit Coal	USD	3	4,300	4,730				
CI	Indo Subbit Coal	USD	4	4,100	4,510				
CIF	Indo Subbit Coal Futures	USD	1	350	385				
CIF	Indo Subbit Coal Futures	USD	2	400	440				
CIF	Indo Subbit Coal Futures	USD	3	430	473				
CIF	Indo Subbit Coal Futures	USD	4	410	451				
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	1	3,000	3,300			120	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	2	3,000	3,300			120	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	3	3,000	3,300			120	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	4	2,500	2,750			120	13
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	5	2,500	2,750			120	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	1	600	660			24	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	2	600	660			24	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	3	600	660			24	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	4	500	550			24	13
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	5	500	550			24	13
3M	Mini Fuel Oil 380cst Swap	USD	1	2,400	2,640				
3M	Mini Fuel Oil 380cst Swap	USD	2	2,400	2,640				
3MF	Singapore Fuel Oil 380cst Index Futures	USD	1	2,400	2,640				
3MF	Singapore Fuel Oil 380cst Index Futures	USD	2	2,400	2,640				
F3	Fuel Oil 380cst Swap	USD	1	24,000	26,400				
F3	Fuel Oil 380cst Swap	USD	2	24,000	26,400				
CN	FTSE China ASD Index Futures	USD	1	550	605				
INQ	SGX NIFTY Midcap 50 Index Futures	USD	1	750	825				
TH	MSCI Thailand Index Futures	USD	1	350	385				
TW	MSCI Taiwan Index Futures / Options	USD	1	1,400	1,540			56	12
IU	SGX INR/USD Futures	USD	1	700	770			28	1.5
JB	Mini Japanese Government Bond Futures / Options	YEN	1	100,000	110,000			4000	6
JG	Full-sized Japanese Government Bond Futures	YEN	1	1,000,000	1,100,000				



Current

Contract Code	Contract Name	Currency	Tier	Relative contract series (From)	Relative contract series (To)	Contract month (From)	Contract month (To)
RT	RS53	USD	1	0	0	Nov-16	Nov-16
RT	RS53	USD	2	1	1	Nov-16	Nov-16
RT	RS53	USD	3	2	99	Dec-16	Dec-99
TF	TSR20	USD	1	0	0	Nov-16	Nov-16
TF	TSR20	USD	2	1	1	Nov-16	Nov-16
TF	TSR20	USD	3	2	99	Dec-16	Dec-99
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	1			Oct-16	Dec-16
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	2			Jan-17	Mar-17
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	3			Apr-17	Jun-17
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	4			Jul-17	Sep-17
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	5			Oct-17	Dec-99
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	1			Oct-16	Dec-16
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	2			Jan-17	Mar-17
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	3			Apr-17	Jun-17
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	4			Jul-17	Sep-17
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	5			Oct-17	Dec-99
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	1			Oct-16	Dec-16
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	2			Jan-17	Mar-17
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	3			Apr-17	Jun-17
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	4			Jul-17	Sep-17
LP	SGX Platts Iron Ore CFR China (Lump Premium) Swap	USD	5			Oct-17	Dec-99
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	1			Oct-16	Dec-16
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	2			Jan-17	Mar-17
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	3			Apr-17	Jun-17
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	4			Jul-17	Sep-17
LPF	SGX Platts Iron Ore CFR China (Lump Premium) Futures	USD	5			Oct-17	Dec-99
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	1			Oct-16	Dec-16
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	2			Jan-17	Mar-17
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	3			Apr-17	Jun-17
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	4			Jul-17	Sep-17
M58	SGX MB Iron Ore CFR China (58% Fines) Swap	USD	5			Oct-17	Dec-99
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	1			Oct-16	Dec-16
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	2			Jan-17	Mar-17
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	3			Apr-17	Jun-17
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	4			Jul-17	Sep-17
M58F	SGX MB Iron Ore CFR China (58% FE Fines) Futures	USD	5			Oct-17	Dec-99
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	1			Oct-16	Dec-16
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	2			Jan-17	Mar-17
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	3			Apr-17	Jun-17
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	4			Jul-17	Sep-17
TS8	SGX TSI Iron Ore CFR China (58% FE Fines) Swap	USD	5			Oct-17	Dec-99
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	1			Oct-16	Dec-16
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	2			Jan-17	Mar-17
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	3			Apr-17	Jun-17
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	4			Jul-17	Sep-17
TS8F	SGX TSI Iron Ore CFR China (58% FE Fines) Futures	USD	5			Oct-17	Dec-99
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	1			Oct-16	Dec-16
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	2			Jan-17	Mar-17
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	3			Apr-17	Jun-17
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	4			Jul-17	Sep-17
HR	Hot-Rolled Coil Steel CFR ASEAN Swap	USD	5			Oct-17	Dec-99
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	1			Oct-16	Dec-16
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	2			Jan-17	Mar-17
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	3			Apr-17	Jun-17
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	4			Jul-17	Sep-17
HRF	Hot-Rolled Coil Steel CFR ASEAN Futures	USD	5			Oct-17	Dec-99
CI	Indo Subbit Coal	USD	1			Oct-16	Dec-16
CI	Indo Subbit Coal	USD	2			Jan-17	Mar-17
CI	Indo Subbit Coal	USD	3			Apr-17	Jun-17
CI	Indo Subbit Coal	USD	4			Jul-17	Dec-99
CIF	Indo Subbit Coal Futures	USD	1			Oct-16	Dec-16
CIF	Indo Subbit Coal Futures	USD	2			Jan-17	Mar-17
CIF	Indo Subbit Coal Futures	USD	3			Apr-17	Jun-17
CIF	Indo Subbit Coal Futures	USD	4			Jul-17	Dec-99
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	1			Oct-16	Dec-16
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	2			Jan-17	Mar-17
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	3			Apr-17	Jun-17
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	4			Jul-17	Dec-99
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	1			Oct-16	Dec-16
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	2			Jan-17	Mar-17
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	3			Apr-17	Jun-17
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	4			Jul-17	Dec-99
5C	SGX API 5 FOB Newcastle Coal Swap	USD	1			Oct-16	Dec-16
5C	SGX API 5 FOB Newcastle Coal Swap	USD	2			Jan-17	Mar-17
5C	SGX API 5 FOB Newcastle Coal Swap	USD	3			Apr-17	Jun-17
5C	SGX API 5 FOB Newcastle Coal Swap	USD	4			Jul-17	Dec-99
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	1			Oct-16	Dec-16
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	2			Jan-17	Mar-17
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	3			Apr-17	Jun-17
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	4			Jul-17	Dec-99
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	1			Oct-16	Dec-16
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	2			Jan-17	Mar-17
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	3			Apr-17	Jun-17
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	4			Jul-17	Dec-99

Contract Code	Contract Name	Currency	Tier	Relative contract series (From)	Relative contract series (To)	Contract month (From)	Contract month (To)
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	1			Oct-16	Dec-16
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	2			Jan-17	Mar-17
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	3			Apr-17	Jun-17
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	4			Jul-17	Dec-99
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	1			Oct-16	Dec-16
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	2			Jan-17	Mar-17
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	3			Apr-17	Jun-17
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	4			Jul-17	Dec-99
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	1			Oct-16	Dec-16
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	2			Jan-17	Mar-17
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	3			Apr-17	Jun-17
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	4			Jul-17	Dec-99
EF	USEP Quarterly Base Load Electricity Futures	SGD	1	0	0	Dec-16	Dec-16
EF	USEP Quarterly Base Load Electricity Futures	SGD	2	1	1	Dec-16	Dec-16
EF	USEP Quarterly Base Load Electricity Futures	SGD	3	2	2	Mar-17	Mar-17
EF	USEP Quarterly Base Load Electricity Futures	SGD	4	3	3	Jun-17	Jun-17
EF	USEP Quarterly Base Load Electricity Futures	SGD	5	4	4	Sep-17	Sep-17
EF	USEP Quarterly Base Load Electricity Futures	SGD	6	5	99	Dec-17	Dec-99
2A	Panamax Route 2A	USD	1			Oct-16	Dec-99
2AF	Panamax Route 2A Futures	USD	1			Oct-16	Dec-99
3A	Panamax Route 3A	USD	1			Oct-16	Dec-99
3AF	Panamax Route 3A Futures	USD	1			Oct-16	Dec-99
C5	Capesize Route C5 - West Australia/ Qingdao	USD	1			Oct-16	Dec-16
C5	Capesize Route C5 - West Australia/ Qingdao	USD	2			Jan-17	Mar-17
C5	Capesize Route C5 - West Australia/ Qingdao	USD	3			Apr-17	Jun-17
C5	Capesize Route C5 - West Australia/ Qingdao	USD	4			Jul-17	Dec-99
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	1			Oct-16	Dec-16
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	2			Jan-17	Mar-17
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	3			Apr-17	Jun-17
CSF	Capesize Route C5 Futures - West Australia/ Qingdao	USD	4			Jul-17	Dec-99
CV	CTC Capesize Time Charter Basket Swap / Option	USD	1			Oct-16	Dec-16
CV	CTC Capesize Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
CV	CTC Capesize Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
CV	CTC Capesize Time Charter Basket Swap / Option	USD	4			Jul-17	Sep-17
CV	CTC Capesize Time Charter Basket Swap / Option	USD	5			Oct-17	Dec-99
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	1			Oct-16	Dec-16
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	4			Jul-17	Sep-17
CVF	Baltic Capesize Time Charter Average Futures / Option	USD	5			Oct-17	Dec-99
CM	Half-Day CTC Capesize Time Charter Basket	USD	1			Oct-16	Dec-16
CM	Half-Day CTC Capesize Time Charter Basket	USD	2			Jan-17	Mar-17
CM	Half-Day CTC Capesize Time Charter Basket	USD	3			Apr-17	Jun-17
CM	Half-Day CTC Capesize Time Charter Basket	USD	4			Jul-17	Sep-17
CM	Half-Day CTC Capesize Time Charter Basket	USD	5			Oct-17	Dec-99
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	1			Oct-16	Dec-16
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	2			Jan-17	Mar-17
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	3			Apr-17	Jun-17
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	4			Jul-17	Sep-17
CW	Capesize Time Charter Basket(STC) FFA Swap / Option	USD	5			Oct-17	Dec-99
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	1			Oct-16	Dec-16
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	2			Jan-17	Mar-17
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	3			Apr-17	Jun-17
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	4			Jul-17	Sep-17
CWF	Capesize Time Charter Basket(STC) FFA Futures / Option	USD	5			Oct-17	Dec-99
PV	PTC Panamax Time Charter Basket Swap / Option	USD	1			Oct-16	Dec-16
PV	PTC Panamax Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
PV	PTC Panamax Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
PV	PTC Panamax Time Charter Basket Swap / Option	USD	4			Jul-17	Sep-17
PV	PTC Panamax Time Charter Basket Swap / Option	USD	5			Oct-17	Dec-99
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	1			Oct-16	Dec-16
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	4			Jul-17	Sep-17
PVF	Baltic Panamax Time Charter Average Futures / Option	USD	5			Oct-17	Dec-99
PM	Half-Day PTC Panamax Time Charter Basket	USD	1			Oct-16	Dec-16
PM	Half-Day PTC Panamax Time Charter Basket	USD	2			Jan-17	Mar-17
PM	Half-Day PTC Panamax Time Charter Basket	USD	3			Apr-17	Jun-17
PM	Half-Day PTC Panamax Time Charter Basket	USD	4			Jul-17	Sep-17
PM	Half-Day PTC Panamax Time Charter Basket	USD	5			Oct-17	Dec-99
SV	STC Supramax Time Charter Basket Swap / Option	USD	1			Oct-16	Dec-16
SV	STC Supramax Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
SV	STC Supramax Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
SV	STC Supramax Time Charter Basket Swap / Option	USD	4			Jul-17	Dec-99
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	1			Oct-16	Dec-16
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
SVF	Baltic Supramax Time Charter Average Futures / Option	USD	4			Jul-17	Dec-99
SM	Half-Day STC Supramax Time Charter Basket	USD	1			Oct-16	Dec-16
SM	Half-Day STC Supramax Time Charter Basket	USD	2			Jan-17	Mar-17
SM	Half-Day STC Supramax Time Charter Basket	USD	3			Apr-17	Jun-17
SM	Half-Day STC Supramax Time Charter Basket	USD	4			Jul-17	Dec-99
HV	HTC Handysize Time Charter Basket Swap / Option	USD	1			Oct-16	Dec-16
HV	HTC Handysize Time Charter Basket Swap / Option	USD	2			Jan-17	Mar-17
HV	HTC Handysize Time Charter Basket Swap / Option	USD	3			Apr-17	Jun-17
HV	HTC Handysize Time Charter Basket Swap / Option	USD	4			Jul-17	Dec-99
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	1			Oct-16	Dec-16
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	2			Jan-17	Mar-17
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	3			Apr-17	Jun-17
HVF	Baltic Handysize Time Charter Average Futures / Option	USD	4			Jul-17	Dec-99
HM	Half-Day HTC Handysize Time Charter Basket	USD	1			Oct-16	Dec-16
HM	Half-Day HTC Handysize Time Charter Basket	USD	2			Jan-17	Mar-17
HM	Half-Day HTC Handysize Time Charter Basket	USD	3			Apr-17	Jun-17
HM	Half-Day HTC Handysize Time Charter Basket	USD	4			Jul-17	Dec-99

Current

Contract Code	Contract Name	Currency	Priority	Leg A's Tier	Leg B's Tier	IntraComm Maint. Margin	IntraComm Initial Margin
IU	SGX INR/USD Futures	USD	1	1	1	120	132
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	1	2	4	1200	1320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	2	3	3	1200	1320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	3	2	2	900	990
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	4	1	1	1000	1100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	5	1	4	1500	1650
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	6	2	3	1000	1100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	7	3	3	1000	1100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	8	3	5	1500	1650
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	9	4	4	1000	1100
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	10	2	5	1600	1760
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	11	1	2	1200	1320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	12	1	3	1200	1320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	13	4	5	1200	1320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	14	5	5	1200	1320
FE	Iron Ore CFR China (62% Fe Fines) Swap / Option	USD	15	1	5	1800	1980
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	1	2	4	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	2	3	4	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	3	2	2	180	198
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	4	1	1	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	5	1	4	300	330
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	6	2	3	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	7	3	3	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	8	3	5	300	330
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	9	4	4	200	220
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	10	2	5	320	352
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	11	1	2	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	12	1	3	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	13	4	5	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	14	5	5	240	264
FEF	Iron Ore CFR China (62% Fe Fines) Futures / Option	USD	15	1	5	360	396
CI	Indo SubBIT Coal	USD	1	2	2	1500	1650
CI	Indo SubBIT Coal	USD	2	1	1	1800	1980
CI	Indo SubBIT Coal	USD	3	3	3	2000	2200
CI	Indo SubBIT Coal	USD	4	4	4	2000	2200
CI	Indo SubBIT Coal	USD	5	1	3	3000	3300
CI	Indo SubBIT Coal	USD	6	2	3	2500	2750
CI	Indo SubBIT Coal	USD	7	3	4	2500	2750
CI	Indo SubBIT Coal	USD	8	1	4	3000	3300
CI	Indo SubBIT Coal	USD	9	2	4	2500	2750
CI	Indo SubBIT Coal	USD	10	1	3	3000	3300
CIF	Indo SubBIT Coal Futures	USD	1	1	1	150	165
CIF	Indo SubBIT Coal Futures	USD	2	2	2	180	198
CIF	Indo SubBIT Coal Futures	USD	3	3	3	200	220
CIF	Indo SubBIT Coal Futures	USD	4	1	2	200	220
CIF	Indo SubBIT Coal Futures	USD	5	4	4	300	330
CIF	Indo SubBIT Coal Futures	USD	6	3	4	250	275
CIF	Indo SubBIT Coal Futures	USD	7	2	3	250	275
CIF	Indo SubBIT Coal Futures	USD	8	1	3	300	330
CIF	Indo SubBIT Coal Futures	USD	9	2	4	250	275
CIF	Indo SubBIT Coal Futures	USD	10	1	4	300	330
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	1	3	3	1500	1650
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	2	3	4	2600	2860
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	3	2	3	2500	2750
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	4	1	3	2500	2750
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	5	1	4	3000	3300
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	6	2	2	2500	2750
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	7	4	4	2600	2860
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	8	1	2	3000	3300
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	9	2	4	3000	3300
4C	SGX API 4 FOB Richards Bay Coal Swap	USD	10	1	1	3000	3300
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	1	3	3	150	165
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	2	2	2	260	286
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	3	2	3	250	275
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	4	1	3	250	275
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	5	1	4	300	330
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	6	2	2	250	275
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	7	4	4	260	286
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	8	1	2	300	330
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	9	2	4	300	330
4CF	SGX API 4 FOB Richards Bay Coal Futures	USD	10	1	1	300	330
5C	SGX API 5 FOB Newcastle Coal Swap	USD	1	2	2	1200	1320
5C	SGX API 5 FOB Newcastle Coal Swap	USD	2	1	2	1600	1760
5C	SGX API 5 FOB Newcastle Coal Swap	USD	3	1	3	1500	1650
5C	SGX API 5 FOB Newcastle Coal Swap	USD	4	1	3	1800	1980
5C	SGX API 5 FOB Newcastle Coal Swap	USD	5	2	3	1600	1760
5C	SGX API 5 FOB Newcastle Coal Swap	USD	6	4	4	1500	1650
5C	SGX API 5 FOB Newcastle Coal Swap	USD	7	2	4	2000	2200
5C	SGX API 5 FOB Newcastle Coal Swap	USD	8	3	3	1800	1980
5C	SGX API 5 FOB Newcastle Coal Swap	USD	9	3	4	2000	2200
5C	SGX API 5 FOB Newcastle Coal Swap	USD	10	1	4	2400	2640
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	1	2	2	120	132
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	2	1	2	160	176
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	3	1	1	150	165
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	4	1	3	180	198
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	5	2	3	160	176
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	6	4	4	150	165
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	7	2	4	200	220
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	8	3	3	180	198
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	9	3	4	200	220
5CF	SGX API 5 FOB Newcastle Coal Futures	USD	10	1	4	240	264
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	1	3	3	800	880
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	2	2	2	1500	1650
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	3	2	3	2500	2750
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	4	1	1	4000	4400
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	5	1	2	4500	4950
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	6	3	4	4800	5280
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	7	2	4	5200	5720
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	8	1	3	5000	5500
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	9	4	4	4800	5280
AC	SGX TSI FOB Australia Premium Coking Coal Swap	USD	10	1	4	6300	6930
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	1	2	2	160	176
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	2	3	3	300	330
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	3	1	1	500	550
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	4	2	3	800	880
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	5	2	4	900	990
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	6	3	4	960	1056
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	7	1	2	1040	1144
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	8	1	3	1000	1100
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	9	1	4	960	1056
ACF	SGX TSI FOB Australia Premium Coking Coal Futures	USD	10	4	4	1260	1386
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	1	3	3	800	880
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	2	2	2	1700	1870
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	3	2	3	2300	2530
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	4	3	4	4600	5060
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	5	1	1	2000	2200
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	6	2	4	4800	5280
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	7	1	3	3300	3630
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	8	1	2	3200	3520
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	9	1	4	6100	6710
CC	SGX TSI CFR China Premium JM25 Coking Coal Swap	USD	10	4	4	5000	5500

Contract Code	Contract Name	Currency	Priority	Leg A's Tier	Leg B's Tier	IntraComm Maint. Margin	IntraComm Initial Margin
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	1	2	2	160	176
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	2	3	3	340	374
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	3	1	1	460	506
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	4	1	2	920	1012
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	5	3	4	400	440
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	6	1	3	960	1056
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	7	4	4	660	726
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	8	1	4	640	704
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	9	2	3	1220	1342
CCF	SGX TSI CFR China Premium JM25 Coking Coal Futures	USD	10	2	4	1000	1100
CV	CTC Capesize Time Charter Basket Swap / Option	USD	1	1	3	2000	2200
CV	CTC Capesize Time Charter Basket Swap / Option	USD	2	1	4	2000	2200
CV	CTC Capesize Time Charter Basket Swap / Option	USD	3	2	3	1500	1650
CV	CTC Capesize Time Charter Basket Swap / Option	USD	4	2	4	1700	1870
CV	CTC Capesize Time Charter Basket Swap / Option	USD	5	3	3	800	880
CV	CTC Capesize Time Charter Basket Swap / Option	USD	6	3	5	2000	2200
CV	CTC Capesize Time Charter Basket Swap / Option	USD	7	4	5	2000	2200
CV	CTC Capesize Time Charter Basket Swap / Option	USD	8	2	2	1000	1100
CV	CTC Capesize Time Charter Basket Swap / Option	USD	9	3	4	1000	1100
CV	CTC Capesize Time Charter Basket Swap / Option	USD	10	4	4	1000	1100
CV	CTC Capesize Time Charter Basket Swap / Option	USD	11	1	2	1800	1980
CV	CTC Capesize Time Charter Basket Swap / Option	USD	12	1	1	1500	1650
CV	CTC Capesize Time Charter Basket Swap / Option	USD	13	1	5	2100	2310
CV	CTC Capesize Time Charter Basket Swap / Option	USD	14	2	5	2000	2200
CV	CTC Capesize Time Charter Basket Swap / Option	USD	15	5	5	2200	2420
CVF	Baltic Capesize Time Charter Average Futures	USD	1	1	3	2000	2200
CVF	Baltic Capesize Time Charter Average Futures	USD	2	1	4	2000	2200
CVF	Baltic Capesize Time Charter Average Futures	USD	3	2	3	1500	1650
CVF	Baltic Capesize Time Charter Average Futures	USD	4	2	4	1700	1870
CVF	Baltic Capesize Time Charter Average Futures	USD	5	3	3	800	880
CVF	Baltic Capesize Time Charter Average Futures	USD	6	3	5	2000	2200
CVF	Baltic Capesize Time Charter Average Futures	USD	7	4	5	2000	2200
CVF	Baltic Capesize Time Charter Average Futures	USD	8	2	2	1000	1100
CVF	Baltic Capesize Time Charter Average Futures	USD	9	3	4	1000	1100
CVF	Baltic Capesize Time Charter Average Futures	USD	10	4	4	1000	1100
CVF	Baltic Capesize Time Charter Average Futures	USD	11	1	2	1800	1980
CVF	Baltic Capesize Time Charter Average Futures	USD	12	1	1	1500	1650
CVF	Baltic Capesize Time Charter Average Futures	USD	13	1	5	2100	2310
CVF	Baltic Capesize Time Charter Average Futures	USD	14	2	5	2000	2200
CVF	Baltic Capesize Time Charter Average Futures	USD	15	5	5	2200	2420
CM	Half-Day CTC Capesize Time Charter Basket	USD	1	1	3	1000	1100
CM	Half-Day CTC Capesize Time Charter Basket	USD	2	1	4	1000	1100
CM	Half-Day CTC Capesize Time Charter Basket	USD	3	2	3	750	825
CM	Half-Day CTC Capesize Time Charter Basket	USD	4	2	4	850	935
CM	Half-Day CTC Capesize Time Charter Basket	USD	5	3	3	400	440
CM	Half-Day CTC Capesize Time Charter Basket	USD	6	3	5	1000	1100
CM	Half-Day CTC Capesize Time Charter Basket	USD	7	4	5	1000	1100
CM	Half-Day CTC Capesize Time Charter Basket	USD	8	2	2	500	550
CM	Half-Day CTC Capesize Time Charter Basket	USD	9	3	4	500	550
CM	Half-Day CTC Capesize Time Charter Basket	USD	10	4	4	500	550
CM	Half-Day CTC Capesize Time Charter Basket	USD	11	1	2	900	990
CM	Half-Day CTC Capesize Time Charter Basket	USD	12	1	1	750	825
CM	Half-Day CTC Capesize Time Charter Basket	USD	13	1	5	1050	1155
CM	Half-Day CTC Capesize Time Charter Basket	USD	14	2	5	1000	1100
CM	Half-Day CTC Capesize Time Charter Basket	USD	15	5	5	1100	1210
CW	CTC Capesize Time Charter Basket Swap / Option	USD	1	1	3	2000	2200
CW	CTC Capesize Time Charter Basket Swap / Option	USD	2	1	4	2000	2200
CW	CTC Capesize Time Charter Basket Swap / Option	USD	3	2	3	1500	1650
CW	CTC Capesize Time Charter Basket Swap / Option	USD	4	2	4	1700	1870
CW	CTC Capesize Time Charter Basket Swap / Option	USD	5	3	3	800	880
CW	CTC Capesize Time Charter Basket Swap / Option	USD	6	3	5	2000	2200
CW	CTC Capesize Time Charter Basket Swap / Option	USD	7	4	5	2000	2200
CW	CTC Capesize Time Charter Basket Swap / Option	USD	8	2	2	1000	1100
CW	CTC Capesize Time Charter Basket Swap / Option	USD	9	3	4	1000	1100
CW	CTC Capesize Time Charter Basket Swap / Option	USD	10	4	4	1000	1100
CW	CTC Capesize Time Charter Basket Swap / Option	USD	11	1	2	1800	1980
CW	CTC Capesize Time Charter Basket Swap / Option	USD	12	1	1	1500	1650
CW	CTC Capesize Time Charter Basket Swap / Option	USD	13	1	5	2100	2310
CW	CTC Capesize Time Charter Basket Swap / Option	USD	14	2	5	2000	2200
CW	CTC Capesize Time Charter Basket Swap / Option	USD	15	5	5	2200	2420
CWF	Baltic Capesize Time Charter Average Futures	USD	1	1	3	2000	2200
CWF	Baltic Capesize Time Charter Average Futures	USD	2	1	4	2000	2200
CWF	Baltic Capesize Time Charter Average Futures	USD	3	2	3	1500	1650
CWF	Baltic Capesize Time Charter Average Futures	USD	4	2	4	1700	1870
CWF	Baltic Capesize Time Charter Average Futures	USD	5	3	3	800	880
CWF	Baltic Capesize Time Charter Average Futures	USD	6	3	5	2000	2200
CWF	Baltic Capesize Time Charter Average Futures	USD	7	4	5	2000	2200
CWF	Baltic Capesize Time Charter Average Futures	USD	8	2	2	1000	1100
CWF	Baltic Capesize Time Charter Average Futures	USD	9	3	4	1000	1100
CWF	Baltic Capesize Time Charter Average Futures	USD	10	4	4	1000	1100
CWF	Baltic Capesize Time Charter Average Futures	USD	11	1	2	1800	1980
CWF	Baltic Capesize Time Charter Average Futures	USD	12	1	1	1500	1650
CWF	Baltic Capesize Time Charter Average Futures	USD	13	1	5	2100	2310
CWF	Baltic Capesize Time Charter Average Futures	USD	14	2	5	2000	2200
CWF	Baltic Capesize Time Charter Average Futures	USD	15	5	5	2,200	2,420

Current

InterCommodity Spread Grouping: EQY

Priority	Credit Rate	Leg 1's Market Side	Leg 1's Delta	Leg 1's Contract Code	Leg 2's Market Side	Leg 2's Delta	Leg 2's Contract Code
1	0.93	A	1	NU	B	6	NS
2	0.85	A	5	UC	A	6	CY
3	0.84	A	3	US	B	1	YS
4	0.83	A	3	US	B	1	SY
5	0.80	A	1	MD	B	3	IN
6	0.78	A	1	SY	A	1	YS
7	0.75	A	1	INB	B	1	IN
8	0.75	A	1	UY	B	4	AJ
9	0.75	A	1	UY	B	4	KJ
10	0.70	A	1	INB	B	1	INQ
11	0.70	A	3	INB	B	1	MD
12	0.70	A	1	INQ	B	1	IN
13	0.70	A	4	INQ	B	7	ING
14	0.70	A	3	INQ	B	1	MD
15	0.70	A	4	SGP	B	5	ST
16	0.70	A	1	US	A	1	AU
17	0.65	A	4	INB	B	7	ING
18	0.65	A	2	INB	B	3	INI
19	0.65	A	2	INQ	B	3	INI
20	0.60	A	1	CH	B	3	CN
21	0.60	A	2	EC	B	3	SY
22	0.55	A	2	CY	A	7	AU
23	0.55	A	11	ID	B	4	SGP
24	0.55	A	4	IU	B	3	MD
25	0.55	A	20	SGP	B	19	TW
26	0.55	A	10	UC	B	43	AU
27	0.52	A	2	EC	A	4	YS
28	0.50	A	3	CN	B	1	TW
29	0.50	A	6	ID	B	5	IN
30	0.50	A	3	IN	B	2	SGP
31	0.50	A	2	IN	B	1	TW
32	0.50	A	2	IU	B	5	IN
33	0.50	A	2	MD	B	7	ID
34	0.50	A	3	MD	B	4	SGP
35	0.50	A	4	MD	B	5	TW
36	0.50	A	1	PH	B	1	ID
37	0.50	A	1	TH	B	1	ID
38	0.50	A	6	TH	B	5	IN
39	0.50	A	5	US	A	2	SGP
40	0.45	A	3	CN	B	2	NS
41	0.45	A	3	ID	B	1	TW
42	0.45	A	3	TH	B	1	SGP
43	0.40	A	1	CH	B	2	NS
44	0.40	A	2	CH	B	3	SGP
45	0.40	A	3	CN	B	2	IN
46	0.40	A	3	ING	B	2	IN
47	0.40	A	5	ING	B	1	MD
48	0.40	A	10	INI	B	7	IN
49	0.40	A	4	INI	B	1	MD
50	0.40	A	1	NS	B	1	IN
51	0.40	A	3	NS	B	1	MD
52	0.40	A	4	NS	B	5	PH
53	0.40	A	3	NS	B	2	SGP
54	0.40	A	2	NS	B	1	TW
55	0.40	A	6	PH	B	5	IN
56	0.40	A	4	PH	B	1	MD
57	0.40	A	7	TH	B	6	PH
58	0.40	A	3	TH	B	1	TW
59	0.40	A	5	US	A	8	TU
60	0.40	A	1	UY	B	7	NS
61	0.40	A	3	UY	A	7	AU
62	0.38	A	3	SGP	A	2	SY
63	0.35	A	3	AJ	B	5	NS
64	0.35	A	1	CH	B	1	TW
65	0.35	A	2	CN	B	1	SGP
66	0.35	A	4	ID	B	3	NS
67	0.35	A	1	MY	B	1	SGP
68	0.35	A	2	MY	B	1	ST
69	0.35	A	5	NU	B	21	IN
70	0.35	A	3	PH	B	1	TW
71	0.35	A	3	SGP	B	2	YS
72	0.35	A	4	TH	B	1	MD
73	0.30	A	1	CH	B	2	IN
74	0.30	A	2	ID	B	1	CH
75	0.30	A	7	ID	B	10	CN
76	0.30	A	1	INI	B	1	ING
77	0.30	A	3	MD	B	5	CH
78	0.30	A	1	MD	B	5	CN
79	0.30	A	1	MY	B	1	ID
80	0.30	A	1	MY	B	1	PH
81	0.30	A	1	MY	B	1	TH
82	0.30	A	3	ND	B	5	NS
83	0.30	A	2	NS	B	3	TH
84	0.30	A	9	PH	B	4	CH
85	0.30	A	3	PH	B	4	CN
86	0.30	A	9	TH	B	4	CH
87	0.25	A	3	KJ	B	5	NS
88	0.25	A	6	MY	B	5	NS
89	0.25	A	3	MY	B	1	TW
90	0.25	A	3	NU	B	5	SGP
91	0.25	A	7	NU	B	11	TW
92	0.25	A	3	PH	B	1	SGP
93	0.25	A	3	TH	B	4	CN
94	0.20	A	1	CY	A	3	CH
95	0.20	A	2	CY	A	15	CN
96	0.20	A	4	CY	A	9	TW
97	0.20	A	2	INB	B	1	IU
98	0.20	A	2	INQ	B	1	IU
99	0.20	A	4	MY	B	3	IN
100	0.20	A	4	MY	B	1	MD
101	0.20	A	1	UC	B	4	CH
102	0.20	A	1	UC	B	9	CN
103	0.20	A	1	UC	B	3	TW
104	0.20	A	1	UY	B	4	ND
105	0.15	A	12	MY	B	5	CH
106	0.15	A	4	MY	B	5	CN
107	0.10	A	3	ING	B	1	IU
108	0.10	A	5	INI	B	2	IU

Priority	Credit Rate	Leg 1's Market Side	Leg 1's Delta	Leg 1's Contract Code	Leg 2's Market Side	Leg 2's Delta	Leg 2's Contract Code
1	0.85	A	1	3M	B	1	1M
2	0.80	A	1	FB	B	1	3M
3	0.75	A	1	TF	B	1	RT
4	0.70	A	10	1M	B	7	GO
5	0.70	A	10	3M	B	7	GO
6	0.70	A	1	AC	B	1	CC
7	0.70	A	1	M58	B	1	T58
8	0.70	A	1	NJ	B	7	GO
9	0.65	A	10	1M	B	1	NJ
10	0.65	A	1	2A	B	1	3A
11	0.65	A	10	3M	B	1	NJ
12	0.65	A	2	CM	B	1	CW
13	0.60	A	1	2A	B	7	SM
14	0.60	A	2	3A	B	7	SM
15	0.60	A	1	5C	B	1	CC
16	0.60	A	5	M58	B	4	FE
17	0.60	A	2	PM	B	1	3A
18	0.60	A	1	PM	B	1	SM
19	0.60	A	5	T58	B	4	FE
20	0.55	A	1	1M	B	4	3A
21	0.55	A	1	1M	B	14	SM
22	0.55	A	3	3A	B	14	HM
23	0.55	A	1	3M	B	4	3A
24	0.55	A	1	5C	B	1	AC
25	0.55	A	2	5C	B	3	FE
26	0.55	A	1	AC	B	1	CI
27	0.55	A	1	C5	B	3	SM
28	0.55	A	1	CW	B	2	PM
29	0.55	A	2	PM	B	1	2A
30	0.55	A	1	PM	B	1	HM
31	0.50	A	1	1M	B	5	C5
32	0.50	A	1	1M	B	16	HM
33	0.50	A	1	1M	B	16	PM
34	0.50	A	4	3A	B	5	C5
35	0.50	A	12	3M	B	1	BZ
36	0.50	A	1	4C	B	1	5C
37	0.50	A	1	4C	B	1	CI
38	0.50	A	1	5C	B	1	CI
39	0.50	A	1	AC	B	1	FE
40	0.50	A	1	AC	B	2	M58
41	0.50	A	1	AC	B	2	T58
42	0.50	A	2	BZ	B	1	NJ
43	0.50	A	1	C5	B	4	PM
44	0.50	A	5	CC	B	6	CI
45	0.50	A	1	CC	B	1	FE
46	0.50	A	1	CC	B	2	M58
47	0.50	A	1	CC	B	2	T58
48	0.50	A	1	FB	B	1	1M
49	0.50	A	10	FB	B	7	GO
50	0.50	A	5	GO	B	1	BZ
51	0.50	A	100	HR	B	7	FE
52	0.50	A	3	HR	B	1	M58
53	0.50	A	3	HR	B	1	T58
54	0.48	A	1	C5	B	1	CW
55	0.45	A	1	2A	B	2	C5
56	0.45	A	1	2A	B	8	HM
57	0.45	A	1	3M	B	2	2A
58	0.45	A	6	3M	B	5	FE
59	0.45	A	1	3M	B	16	HM
60	0.45	A	1	4C	B	2	FE
61	0.45	A	2	CI	B	1	HR
62	0.45	A	1	CM	B	1	FE
63	0.45	A	7	CM	B	1	M58
64	0.45	A	7	CM	B	1	T58
65	0.45	A	32	PM	B	1	4C
66	0.45	A	28	PM	B	1	5C
67	0.45	A	4	PM	B	1	HR
68	0.45	A	10	PM	B	1	M58
69	0.45	A	10	PM	B	1	T58
70	0.45	A	1	SM	B	1	HM
71	0.42	A	1	CW	B	2	SM
72	0.40	A	1	1M	B	2	2A
73	0.40	A	11	1M	B	1	BZ
74	0.40	A	1	1M	B	10	CM
75	0.40	A	1	1M	B	5	CW
76	0.40	A	1	1M	B	1	FE
77	0.40	A	2	3M	B	9	C5
78	0.40	A	1	3M	B	10	CM
79	0.40	A	1	3M	B	5	CW
80	0.40	A	1	3M	B	14	SM
81	0.40	A	4	4C	B	5	AC
82	0.40	A	4	4C	B	5	CC
83	0.40	A	1	C5	B	4	HM
84	0.40	A	1	CW	B	1	FE
85	0.40	A	1	CW	B	2	HM
86	0.40	A	7	CW	B	2	M58
87	0.40	A	7	CW	B	2	T58
88	0.40	A	1	EF	B	1	1M
89	0.40	A	1	EF	B	2	3M
90	0.40	A	1	LN	B	5	1M
91	0.40	A	1	LN	B	5	3M
92	0.40	A	3	LN	B	2	EF
93	0.40	A	28	PM	B	1	AC
94	0.40	A	32	PM	B	1	CC
95	0.40	A	28	PM	B	1	CI
96	0.40	A	12	PM	B	1	FE
97	0.35	A	1	3M	B	16	PM
98	0.35	A	1	C5	B	2	CM
99	0.35	A	1	C5	B	2	FE
100	0.35	A	20	CM	B	1	4C
101	0.35	A	18	CM	B	1	5C
102	0.35	A	5	CM	B	2	HR
103	0.35	A	20	CW	B	1	4C
104	0.35	A	9	CW	B	1	5C
105	0.35	A	5	CW	B	4	HR
106	0.30	A	2	1M	B	1	4C
107	0.30	A	5	1M	B	3	5C
108	0.30	A	5	1M	B	3	CC
109	0.30	A	2	1M	B	1	CI
110	0.30	A	1	1M	B	4	HR
111	0.30	A	3	3A	B	8	CM
112	0.30	A	2	3M	B	1	4C
113	0.30	A	5	3M	B	3	5C
114	0.30	A	2	3M	B	1	CI
115	0.30	A	1	3M	B	4	HR
116	0.30	A	5	C5	B	1	M58
117	0.30	A	5	C5	B	1	T58
118	0.30	A	18	CM	B	1	AC
119	0.30	A	9	CW	B	1	AC
120	0.30	A	2	LN	B	3	GO
121	0.30	A	5	PEC	B	1	BZ
122	0.30	A	6	PEC	B	1	NJ
123	0.30	A	1	PEC	B	1	PPC
124	0.30	A	1	PEC	B	1	PPS
125	0.30	A	5	PEC	B	1	PX
126	0.30	A	5	PES	B	1	BZ
127	0.30	A	5	PES	B	1	NJ
128	0.30	A	1	PES	B	1	PEC
129	0.30	A	1	PES	B	1	PPC
130	0.30	A	1	PES	B	1	PPS
131	0.30	A	5	PES	B	1	PX
132	0.30	A	5	PPC	B	1	BZ
133	0.30	A	6	PPC	B	1	NJ
134	0.30	A	5	PPC	B	1	PX
135	0.30	A	4	PPS	B	1	BZ
136	0.30	A	6	PPS	B	1	NJ
137	0.30	A	1	PPS	B	1	PPC
138	0.30	A	5	PPS	B	1	PX
139	0.30	A	1	PX	B	1	BZ
140	0.30	A	1	PX	B	1	NJ
141	0.25	A	5	1M	B	3	AC
142	0.25	A	1	2A	B	5	CM
143	0.25	A	2	2A	B	5	CW
144	0.25	A	3	3A	B	4	CW
145	0.25	A	5	3M	B	3	AC
146	0.25	A	2	3M	B	1	CC
147	0.20	A	18	CM	B	1	CC
148	0.20	A	16	CM	B	1	CI
149	0.20	A	9	CW	B	1	CC
150	0.20	A	8	CW	B	1	CI
151	0.20	A	5	LN	B	1	NJ
152	0.05	A	1	CM	B	1	SM
153	0.05	A	1	PM	B	1	CM