

Major Pair FX

SYMBOL	Descriptions	Contract Size	Spread	Pending Order Level	Margin Requirements (1 lot)		
					Initial	Maintenance	Hedge
EURUSD	European EURO vs US Dollar	100000	3	0.0020	1000	1000	200
USDJPY	US Dollar vs Japanese Yen	100000	3	0.20	1000	1000	200
GBPUSD	Great Britain Poun vs US Dollar	100000	3	0.0020	1000	1000	200
USDCHF	US Dollar vs Switzerland Franc	100000	3	0.0020	1000	1000	200
NZDUSD	New Zealand Dollar vs US Dollar	100000	3	0.0020	1000	1000	200
AUDUSD	Australian Dollar vs US Dollar	100000	3	0.0020	1000	1000	200
USDCAD	US Dollar vs Canadian Dollar	100000	3	0.0020	1000	1000	200

Cross & Minor Pair FX

SYMBOL	Descriptions	Contract Size	Spread	Pending Order Level	Margin Requirements (1 lot)		
					Initial	Maintenance	Hedge
CHFJPY	Switzerland Franc vs Japanese Yen	100000	4	0.20	1000	1000	200
EURGBP	European EURO vs Great Britain Pound	100000	4	0.0020	1000	1000	200
AUDCHF	Australian Dollar vs Switzerland Franc	100000	Market	0.0020	1000	1000	200
EURCHF	European EURO vs Switzerland Franc	100000	4	0.0020	1000	1000	200
EURJPY	European EURO vs Japanese Yen	100000	4	0.20	1000	1000	200
AUDJPY	Australian Dollar vs Japanese Yen	100000	4	0.20	1000	1000	200
GBPJPY	Great Britain Pound vs Japanese Yen	100000	7	0.20	1000	1000	200
GBPCHF	Great Britain Pound vs Switzerland Franc	100000	7	0.0020	1000	1000	200
GBPCAD	Great Britain Pound vs Canadian Dollar	100000	12	0.0020	1000	1000	200
AUDCAD	Australian Dollar vs Canadian Dollar	100000	Market	0.0020	1000	1000	200
AUDNZD	Australian Dollar vs New Zealand Dollar	100000	Market	0.0020	1000	1000	200
CADCHF	Canadian Dollar vs Switzerland Franc	100000	30	0.0020	1000	1000	200
CADJPY	Canadian Dollar vs Japanese Yen	100000	Market	0.20	1000	1000	200
EURCAD	European EURO vs Canadian Dollar	100000	8	0.0020	1000	1000	200
NZDJPY	New Zealand Dollar vs Japanese Yen	100000	10	0.20	1000	1000	200
EURAUD	European EURO vs Australian Dollar	100000	8	0.0020	1000	1000	200
NZDCAD	New Zealand Dollar vs Canadian Dollar	100000	Market	0.0050	1000	1000	200
EURHKD	European EURO vs Hong Kong Dollar	100000	Market	0.0050	1000	1000	200
EURNZD	European EURO vs New Zealand Dollar	100000	Market	0.0050	1000	1000	200
EURSGD	European EURO vs Singaporean Dollar	100000	12	0.0050	1000	1000	200
GBPAUD	Great Britain Pound vs Australian Dollar	100000	8	0.0050	1000	1000	200
GBPNZD	Great Britain Pound vs New Zealand Dollar	100000	Market	0.0050	1000	1000	200
GBPSGD	Great Britain Pound vs Singaporean Dollar	100000	Market	0.0050	1000	1000	200
GBPKK	Great Britain vs Danish Krone	100000	Market	0.0050	1000	1000	200
USDIDR	US Dollar vs Indonesian Rupiah	10000	50	250	1000	1000	200
USDSGD	US Dollar vs Singaporean Dollar	100000	Market	0.0050	1000	1000	200

Profit Loss Calculation

xxxUSD -> PL = (sell price - buy price) X Contract Size X Lot

USDxxx -> PL = ((sell price - buy price) X Contract Size X Lot) : Liquidation Price

xxxYYY -> PL = ((sell price - buy price) X Contract Size X Lot) : US\$YYY

EURGBP -> PL = ((sell price - buy price) X Contract Size X Lot) X GBPUSD

TRADING TIME		Monday	Tuesday - Thursday	Friday
FX	WINTER (GMT +2) , SUMMER (GMT +3)	00:00 - 23:59	00:00 - 23:59	00:00 - 23:00
USDIDR	WINTER (GMT +2)	03:30 - 11:00	03:30 - 11:00	03:30 - 11:00
	SUMMER (GMT +3)	04:30 - 12:00	04:30 - 12:00	04:30 - 12:00

Asian Indices

Symbol	Description	Contract Size	Tick Price	Tick Size	Spread	Pending Order Level	Margin Requirements (1 lot)		
							Initial	Maintenance	Hedge
HSI(Y)(M)*	Hang Seng 100 Futures	5	5	1	10	30	800	1600	200
SSI(Y)(M)*	Nikkei 225 Futures	5	25	5	10	30	800	1600	200
KOSPI(Y)(M)*	Kospi 200 Futures	5	25	0.05	10	0.30	800	1600	200
THS50(M)(Y)	Thailand SET 50 Futures	1000	100	0.10	10	4.00	800	1600	200

Profit Loss Calculation

PL = ((sell price - buy price) X (tick price : tick size) X lot)

Profit Loss Calculation for THS50(M)(Y)

PL = (((sell price - buy price) X Contract Size) : USDTHB)

* Rollover positions will have storage/rollover fee. Storage/rollover fee will depend on counterparty and is subject to weekly change.

* Upon switching to new contract, price quotation difference between old contract and new contract will be applied to SWAP section. Client's equity will not be affected by contract switches.

TRADING TIME				CONTRACT MONTH	
SYMBOL	TIME	MORNING	EVENING	CODE	
HSI(Y)(M)	WINTER (GMT+2)	03:45 - 06:30	08:30 - 10:15	F, G, H, J, K, M, N, Q, U, V, X, Z	
	SUMMER (GMT+3)	04:45 - 07:30	09:30 - 11:15		
SSI(Y)(M)	WINTER (GMT+2)	01:45 - 08:25	09:15 - 20:00	H, M, U, Z	
	SUMMER (GMT+3)	02:45 - 09:25	10:15 - 21:00		
KOSPI(Y)(M)	WINTER (GMT+2)	02:00 - 08:05	N/A	H, M, U, Z	
	SUMMER (GMT+3)	03:00 - 09:05	N/A		
THS50(M)(Y)	WINTER (GMT+2)	04:45 - 07:30	09:30 - 11:55	H, M, U, Z	
	SUMMER (GMT+3)	05:45 - 08:30	10:30 - 12:55		

* (Y)(M) represent (Contract Year) and (Contract Month)

example:

HSI9F : Hangseng Index with Contract Month of January 2009

SSI0M : Nikkei Index with Contract Month of June 2010

KOSPI1U : Kospi Index with Contract Month of September 2011

Precious Metals

SYMBOL	Descriptions	Contract Size	Tick Price	Tick Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot)		
								Initial	Maintenance	Hedge
XAUUSD	Spot Gold	100	-	-	0.50	USD	2.00	1000	1000	200
GOLD-GRAM	Spot Gold (gram)	1000	-	-	0.030	USD	0.015	350	350	350
XAUIDR-GR	Spot Gold vs Indonesian Rupiah (1000 gr)	-	10	1	150	IDR	600	500	500	500
XAUIDR-TR	Spot Gold vs Indonesian Rupiah (100 troy oz)	-	100	1	5000	IDR	20000	1500	1500	1500
GC(Y)(M)*	COMEX Gold Futures	100	-	-	Market	USD	2.0	2000	2000	2000
XAGUSD	Spot Silver	5000	-	-	0.030	USD	0.100	1000	1000	200
XPTUSD	Spot Platinum	50	-	-	0.50	USD	2.00	1000	1000	200
XPDUSD	Spot Palladium	100	-	-	0.50	USD	2.00	1000	1000	200

Profit Loss Calculation

PL = (sell price - buy price) X Contract Size X Lot

PL for XAUIDR-GR and XAUIDR-TR = (sell price - buy price) X tick price / tick size X Lot

TRADING TIME		Monday	Tuesday - Thursday	Friday
XAU, GOLD-GRAM, XAG	WINTER (GMT +2)	02:00 - 23:59	00:00 - 23:59	00:00 - 23:00
	SUMMER (GMT +3)	02:00 - 23:59	00:00 - 23:59	00:00 - 23:00
GC(Y)(M)	WINTER (GMT +2)	02:00 - 24:00	00:00 - 01:15, 02:00 - 24:00	00:00 - 01:15, 02:00 - 23:00
	SUMMER (GMT +3)	02:00 - 24:00	00:00 - 01:15, 02:00 - 24:00	00:00 - 01:15, 02:00 - 23:00

* (Y)(M) represent (Contract Year) and (Contract Month)

example:

GC0M: COMEX Gold Futures with Contract Month of June 2010

GC1G: COMEX Gold Futures with Contract Month of February 2011

TRADING TIME	CONTRACT MONTH
SYMBOL	CODE
GC	G J K M N Q V Z

Asian Stocks CFD

SYMBOL	Descriptions	Contract Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot) *		
						Initial	Maintenance	Hedge
Tokyo Stock Exchange (TSE)								
#SONY	Sony Corp (6758)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#TOYOTA	Toyota Motor Corp (7203)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#HONDA	Honda Motor Co (7267)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#CANON	Canon Inc (7751)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#YAMAHA	Yamaha Corp (7951)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#NIKON	Nikon Corp (7731)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#MIZUHO	Mizuho Financial Group (8411)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#SUZUKI	Suzuki Motor Co (7269)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
#OLYMPUS	Olympus Corporation (7733)	500	Market	JPY	10	10% Face Value	10 % Face Value	5 % Face Value Each Position
Hong Kong Stock Exchange (HKEX)								
#ICB	Ind and Comm Bank of China Ltd	5000	Market	HKD	0.03	20% Face Value	20 % Face Value	5 % Face Value Each Position
#PEC	PetroChina Company Limited	5000	Market	HKD	0.03	20% Face Value	20 % Face Value	5 % Face Value Each Position
#HKB	HSBC Holdings Plc.	5000	Market	HKD	0.15	20% Face Value	20 % Face Value	5 % Face Value Each Position
#CHT	China Mobile Limited	5000	Market	HKD	0.15	20% Face Value	20 % Face Value	5 % Face Value Each Position
#BCL	Bank of China Limited	5000	Market	HKD	0.03	20% Face Value	20 % Face Value	5 % Face Value Each Position
#CLI	China Life Insurance Company Ltd.	5000	Market	HKD	0.15	20% Face Value	20 % Face Value	5 % Face Value Each Position
#CCB	China Construction Bank Corp.	5000	Market	HKD	0.03	20% Face Value	20 % Face Value	5 % Face Value Each Position
#CPC	China Petroleum & Chemical Corp.	5000	Market	HKD	0.03	20% Face Value	20 % Face Value	5 % Face Value Each Position
#BCM	Bank of Communications Co., Ltd.	5000	Market	HKD	0.03	20% Face Value	20 % Face Value	5 % Face Value Each Position
#CPA	Cathay Pacific Airways Limited	5000	Market	HKD	0.10	20% Face Value	20 % Face Value	5 % Face Value Each Position
#SHK	Sun Hung Kai Properties Ltd.	5000	Market	HKD	0.15	20% Face Value	20 % Face Value	5 % Face Value Each Position
#ESP	Esprit Holdings Ltd.	5000	Market	HKD	0.15	20% Face Value	20 % Face Value	5 % Face Value Each Position
#CSH	China Shenhua Energy Co. Ltd.	5000	Market	HKD	0.15	20% Face Value	20 % Face Value	5 % Face Value Each Position

ASIAN STOCKS CFD (TSE)

Profit Loss Calculation

PL = ((sell price - buy price) X Contract Size X Lot) : Mid Price USDJPY

Open Position Margin Requirement Calculation

MR = (open price X Contract Size X Lot X 10%) : Mid Price USDJPY

Hedged Postion Margin Requirement Calculation

MR BUY = (buy price X Contract Size X Lot X 5%) : Mid Price USDJPY

MR SELL = (sell price X Contract Size X Lot X 5%) : Mid Price USDJPY

Commission Calculation

COMMISSION = (open price X Contract Size X Lot X 0.5%) : Mid Price USDJPY

TRADING TIME	MORNING	EVENING
Tokyo Stock Exchange		
WINTER (GMT +2)	03:00-05:00	06:30-09:00
SUMMER (GMT +3)	04:00-06:00	07:30-10:00
Hongkong Stock Exchange		
WINTER (GMT +2)	05:05-11:00	N/A
SUMMER (GMT +3)	06:05-12:00	N/A

ASIAN STOCKS CFD (HKEX)

Profit Loss Calculation

PL = ((sell price - buy price) X Contract Size X Lot) : Mid Price USDHKD

Open Position Margin Requirement Calculation

MR = (open price X Contract Size X Lot X 20%) : Mid Price USDHKD

Hedged Postion Margin Requirement Calculation

MR BUY = (buy price X Contract Size X Lot X 5%) : Mid Price USDHKD

MR SELL = (sell price X Contract Size X Lot X 5%) : Mid Price USDHKD

Commission Calculation

COMMISSION = (open price X Contract Size X Lot X 0.5%) : Mid Price USDHKD

PLEASE OBSERVE LAST PAGE FOR MARGIN CALCULATION ILLUSTRATION

US Stocks CFD

SYMBOL	Descriptions	Contract Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot) *		
						Initial	Maintenance	Hedge
#PG	Procter & Gamble Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#C	CitiGroup Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#T	AT&T Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#MSFT	Microsoft Corp	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#PFE	Pfizer Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#AA	Alcoa Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#AIG	American International Groups Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#JNJ	Johnson and Johnson Dc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#VZ	Verizon Communications Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#WMT	Wal-Mart Stores Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#UTX	United Technologies Corp	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#CAT	Caterpillar Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#AXP	American Express Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#BA	Boeing Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#KO	Coca Cola Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#DIS	Walt Disney Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#DD	Dupon El De Nemours Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#XOM	Exxon Mobil Corp	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#GE	General Electric Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#IBM	International Business Machines	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#HD	Home Depot Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#HPQ	Hewlett-Packard Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#INTC	Intel Corp	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#JPM	JP Morgan Chase & Co	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#MRK	Merck & Co Inc	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#MMM	3M Company	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#MCD	McDonald Corp	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#RIMM	Research in Motion Limited	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#GOOG	Google Inc.	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#BIDU	Baidu, Inc.	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position
#LVS	Las Vegas Sands Corp.	1000	MARKET	USD	0.10	10% Face Value	10% Face Value	5 % Face Value Each Position

US STOCKS CFD

Profit Loss Calculation

PL = ((sell price - buy price) X Contract Size X Lot)

Open Position Margin Requirement Calculation

MR = (open price X Contract Size X Lot X 10%)

Hedged Position Margin Requirement Calculation

MR BUY = (buy price X Contract Size X Lot X 5%)

MR SELL = (sell price X Contract Size X Lot X 5%)

Commission Calculation

COMMISSION = (open price X Contract Size X Lot X 0.5 %)

TRADING TIME	MORNING	EVENING
New York Stock Exchange		
WINTER (GMT +2)	16:30 - 23:00	N/A
SUMMER (GMT +3)	16:30 - 23:00	N/A

US Commodity

Symbol	Description	Contract Size	Tick Price	Tick Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot)		
								Initial	Maintenance	Hedge
KC(Y)(M)*	ICE USA Coffee	37 500	18.75	0.05	Market	USD	0.20	EXCHANGE-BASED	EXCHANGE-BASED	EXCHANGE-BASED
CC(Y)(M)*	ICE USA Cocoa	10	10	1	Market	USD	10	EXCHANGE-BASED	EXCHANGE-BASED	EXCHANGE-BASED
CT(Y)(M)*	ICE USA Cotton	50 000	5	0.01	Market	USD	0.20	EXCHANGE-BASED	EXCHANGE-BASED	EXCHANGE-BASED
OJ(Y)(M)*	ICE USA Frozen Orange Juice	15 000	7.5	0.05	Market	USD	0.20	EXCHANGE-BASED	EXCHANGE-BASED	EXCHANGE-BASED
SB(Y)(M)*	ICE USA Sugar #11	112 000	11.2	0.01	Market	USD	0.20	EXCHANGE-BASED	EXCHANGE-BASED	EXCHANGE-BASED

ZM(Y)(M)*	CBOT Soybean Meal	100	10	0.1	Market	USD	0.20	2000	2000	200
ZS(Y)(M)*	CBOT Soybean	5000	12.5	0.25	Market	USD	0.20	2000	2000	200
ZW(Y)(M)*	CBOT Wheat	5000	12.5	0.25	Market	USD	2.00	2000	2000	200
ZC(Y)(M)*	CBOT Corn	5000	12.5	0.25	Market	USD	2.00	2000	2000	200
ZO(Y)(M)*	CBOT Oats	5000	12.5	0.25	Market	USD	2.00	2000	2000	200
ZR(Y)(M)*	CBOT Rice	2000	10	0.05	Market	USD	2.00	2000	2000	200

Profit Loss Calculation

PL = ((sell price - buy price) X (tick price : tick size) X lot)

TRADING TIME			CONTRACT MONTH	
SYMBOL	TIME	MORNING	EVENING	CODE
KC	WINTER (GMT+2), SUMMER (GMT+3)	10:30 - 21:00	N/A	H, K, N, U, Z
CC	WINTER (GMT+2), SUMMER (GMT+3)	10:30 - 21:00	N/A	H, K, N, U, Z
CT	WINTER (GMT+2), SUMMER (GMT+3)	04:00 - 21:30	N/A	H, K, N, V, Z
OJ	WINTER (GMT+2), SUMMER (GMT+3)	15:00 - 21:00	N/A	F, H, K, N, U, X
SB	WINTER (GMT+2), SUMMER (GMT+3)	10:30 - 21:00	N/A	H, K, N, V
ZM	WINTER (GMT+2), SUMMER (GMT+3)	02:00 - 14:00	17:30 - 21:15	F, H, K, N, Q, U, X
ZS	WINTER (GMT+2), SUMMER (GMT+3)	02:00 - 14:00	17:30 - 21:15	F, H, K, N, Q, U, X
ZW	WINTER (GMT+2), SUMMER (GMT+3)	02:00 - 14:00	17:30 - 21:15	H, K, N, U, Z
ZC	WINTER (GMT+2), SUMMER (GMT+3)	02:00 - 14:00	17:30 - 21:15	H, K, N, U, Z
ZO	WINTER (GMT+2), SUMMER (GMT+3)	02:00 - 14:00	17:30 - 21:15	H, K, N, U, Z
ZR	WINTER (GMT+2), SUMMER (GMT+3)	02:00 - 14:00	17:30 - 21:15	F, H, K, N, U, X

* (Y)(M) represent (Contract Year) and (Contract Month)

example:

KC0K: ICE USA Coffee Futures with Contract Month of May 2010

OJ0N: ICE USA Frozen Orange Juice Futures with Contract Month of July 2010

ZS1U: CBOT Soybean Futures with Contract Month of September 2011

ZR2X: CBOT Rice Futures with Contract Month of November 2012

US Energy

Symbol	Description	Contract Size	Tick Price	Tick Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot)		
								Initial	Maintenance	Hedge
CL(Y)(M)*	NYMEX Light Sweet Crude Oil	1000	10	0.01	5	USD	0.20	2500	2500	200
OIL**	NYMEX Light Sweet Crude Oil Continuous	1000	10	0.01	5	USD	0.20	2500	2500	200
CLM(Y)(M)*	NYMEX Mini Light Sweet Crude Oil	500	12.5	0.025	Market	USD	0.100	1000	1000	200
OIL_MINI**	NYMEX Mini Light Sweet Crude Oil Continuous	500	12.5	0.025	Market	USD	0.100	1000	1000	200

Profit Loss Calculation

PL = ((sell price - buy price) X (tick price : tick size) X lot)

** Rollover positions will have rollover fee. The fee is commission based.

** Upon switching to new contract, price quotation difference between old contract and new contract will be applied to SWAP section. Client's equity will not be affected by contract switches.

Example of price quotation difference during expiration can be seen in the following table:

EXPIRATION ADJUSTMENT							
Symbol	Expiring Contract	New Contract	Difference	Contract Size	P/L difference	BUY Position	SELL Position
R_CL	Close at 77.12	Close at 77.60	+ 0.48	1000	+ 480	Deducted	Added
R_CLM	Close at 77.500	Close at 76.325	- 1.175	500	- 587.5	Added	Deducted

Clients holding 1 lot BUY of R_CL during expiration, a total of 480 will be deducted from the SWAP

Clients holding 1 lot SELL of R_CL during expiration, a total of 480 will be added to the SWAP

Clients holding 1 lot BUY of R_CLM during expiration, a total of 587.5 will be added to the SWAP

Clients holding 1 lot SELL of R_CLM during expiration, a total of 587.5 will be deducted to the SWAP

TRADING TIME				CONTRACT MONTH
SYMBOL	TIME	MORNING	EVENING	CODE
CL	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 23:30	N/A	
R_CL	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 23:30	N/A	F, G, H, J, K, M, N, Q, U, V, X, Z
CLM	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 23:30	N/A	

* (Y)(M) represent (Contract Year) and (Contract Month)

example:

CL0M : NYMEX Crude Oil 1000 barrels with Contract Month of June 2010

CL1M : NYMEX Crude Oil 1000 barrels with Contract Month of June 2011

CLM1N : NYMEX Crude Oil 500 barrels with Contract Month of July 2011

Equity & FX Futures

Symbol	Description	Contract Size	Tick Price	Tick Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot)		
								Initial	Maintenance	Hedge
YM(Y)(M)*	CBOT Mini Dow Jones	5	5	1	Market	USD	25	2500	2500	2500
NQ(Y)(M)*	CBOT Mini Nasdaq 100	20	5	0.25	Market	USD	1.00	2000	2000	2500
ES(Y)(M)*	CBOT Mini S&P 500	100	25	0.25	Market	USD	1.50	2500	2500	2500
CD(Y)(M)*	CME Canadian Dollar Futures	100,000	10	0.0001	Market	USD	0.0015	1000	1000	200
EC(Y)(M)*	CME Euro Futures	125,000	12.5	0.0001	Market	USD	0.0015	1000	1000	200
JY(Y)(M)*	CME Japanese Yen Futures	125,000	12.5	1	Market	USD	15	1000	1000	200
AD(Y)(M)*	CME Australian Dollar Futures	100,000	10	0.0001	Market	USD	0.0015	1000	1000	200
BP(Y)(M)*	CME British Poundsterling Futures	62,500	6.25	0.0001	Market	USD	0.0015	1000	1000	200
SF(Y)(M)*	CME Swiss Francs Futures	125,000	12.5	0.0001	Market	USD	0.0015	1000	1000	200

Profit Loss Calculation

PL = ((sell price - buy price) X (tick price : tick size) X lot)

TRADING TIME				CONTRACT MONTH
SYMBOL	TIME	MORNING	EVENING	CODE
YM	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 23:15	23:30 - 00:30	
NQ	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 23:15	23:30 - 00:30	
ES	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 23:15	23:30 - 00:30	
CD	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 24:00	N/A	
EC	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 24:00	N/A	H, M, U, Z
JY	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 24:00	N/A	
AD	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 24:00	N/A	
BP	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 24:00	N/A	

* (Y)(M) represent (Contract Year) and (Contract Month)

example:

YM0M: CBOT Mini Dow Jones with Contract Month of June 2010

CD0M: CME Canadian Dollar Futures with Contract Month of June 2010

JY0U: CME Japanese Yen Futures with Contract Month of September 2010

ES1H: CBOT Mini S&P 500 with Contract Month of March 2011

SF2M: CME Swiss Francs Futures with Contract Month of June 2012

SF	WINTER (GMT+2), SUMMER (GMT+3)	01:00 - 24:00	N/A
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European Commodity

Symbol	Description	Contract Size	Tick Price	Tick Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot)		
								Initial	Maintenance	Hedge
RC(Y)(M)*	LIFFE London Robusta Coffee	10	10	1	Market	USD	10	1000	1000	200

Profit Loss Calculation

PL = ((sell price - buy price) X (tick price : tick size) X lot)

TRADING TIME				CONTRACT MONTH
SYMBOL	TIME	MORNING	EVENING	CODE
RC	WINTER (GMT+2), SUMMER (GMT+3)	11:00 - 19:30	N/A	F, H, K, N, U, X

* (Y)(M) represent (Contract Year) and (Contract Month)

example:

RC0U: LIFFE London Coffee Futures with Contract Month of July 2010

RC1F: LIFFE London Coffee Futures with Contract Month of January 2011

Asian Commodity

Symbol	Description	Contract Size	Tick Price	Tick Size	Spread	Price Currency	Pending Order Level	Margin Requirements (1 lot)		
								Initial	Maintenance	Hedge
FCPO(Y)(M)*	BMD Crude Palm Oil Futures	25	25	1	Market	RM	40	1000	1000	200

Profit Loss Calculation

PL = ((sell price - buy price) X (tick price : tick size) X lot)

TRADING TIME				CONTRACT MONTH
SYMBOL	TIME	MORNING	EVENING	CODE
FCPO	WINTER (GMT+2) SUMMER (GMT+3)	04:30 - 06:30 05:30 - 07:30	09:00 - 12:00 10:00 - 13:00	F, H, K, N, U, V, X, Z

* (Y)(M) represent (Contract Year) and (Contract Month)

example:

FCPO0U: BMD Crude Palm Oil Futures with Contract Month of September 2010

FCPO1F: BMD Crude Palm Oil Futures with Contract Month of January 2011

Profit Loss Calculation

PL = ((sell price - buy price) X tick price / tick size X Lot) : BID USDMYR

MARGIN CALCULATION ILLUSTRATION FOR ASIAN STOCKS CFD

BUY 1 LOT of #CPA @ 20.20 with running quotes of USDHKD 7.7677 / 7.7685

Open Position Margin Requirement Calculation

MR = (open price X Contract Size X Lot X 10%) : Mid Price USDHKD

MR = (HKD 20.20 X 5000 X 1 X 20%) : ((7.7677 + 7.7685) : 2)

MR = 10 100 : 7.7681

MR = USD 1 300.19

BUY 1 LOT of #CPA @ 20.20 with running quotes of USDHKD 7.7656 / 7.7662

Open Position Margin Requirement Calculation

MR = (open price X Contract Size X Lot X 10%) : Mid Price USDHKD

MR = (HKD 20.20 X 5000 X 1 X 20%) : ((7.7656 + 7.7662) : 2)

MR = 10 100 : 7.7659

MR = USD 1 300.56

REVISION LIST

21 December 2010

1. Fixed a writing error on SSI closing time and HSI opening time

HEDGE 1 LOT OF #CPA, BUY @ 20.20 SELL @ 18.50

Hedged Postion Margin Requirement Calculation

MR BUY = (buy price X Contract Size X Lot X 5%) : Mid Price USDHKD

MR BUY = (HKD 20.20 X 5000 X 1 X 5%) : ((7.7677 + 7.7685) : 2)

MR BUY = 5 050 : 7.7681

MR BUY = USD 650.10

MR SELL = (sell price X Contract Size X Lot X 5%) : Mid Price USDHKD

MR SELL = (HKD 18.50 X 5000 X 1 X 5%) : ((7.7656 + 7.7662) : 2)

MR SELL = 4 625 : 7.7659

MR SELL = USD 595.56

TOTAL = 1 245.67

15-Sep-10

1. Added Margin Calculation Illustration for Asian Stocks CFD on last page
2. Added new symbol: FCPO (Asian Commodity table)

6-Sep-10

1. Change in symbol R_CL to OIL
2. Change in symbol R_CLM to OIL_MINI
3. Update SSI session 2 trading time

12 July 2010

1. Added XPTUSD & XPDUSD
2. Added European Commodity table
3. Added RC(Y)(M)

25 June 2010

1. Added Expiration Adjustment Table for R_CL & R_CLM to provide adjustment calculation illustration

21 June 2010

1. Revision: USDIDR spread and pending order level

14 June 2010

1. Added THS50(M)(Y)

08 June 2010

1. Added XAUIDR-GR
2. Added XAUIDR-TR
3. Revision: Open Position Margin Requirement Calculation (HKEX CFD)
4. Revision: NYSE CFD trading time

19 May 2010

1. Added R_CLM
2. Update information for R_CL and R_CLM's rollover fee
3. Update information and example of (Y)(M) for Precious Metal, Commodity, Energy, Equity Futures

14 May 2010

1. Added GC(Y)(M)
2. Added R_CL
3. Added SWAP information for rollover contracts

07 May 2010

1. Added USDIDR

05 May 2010

1. Added Major, Cross & Minor Pair FX
2. Added Precious Metals

04 May 2010

1. Added Asian Indices (HSI, SSI, KOSPI)
2. Divide Asian Stock CFD table into Asian Stock TSE and Asian Stock HKEX
3. Separation of margin and profit calculation between TSE and HKEX

22 April 2010

1. Changed initial and maintenance margin requirement for HKEX
2. Changed commission calculation for NYSE
3. Changed morning closing time for HKEX during GMT +3
4. Changed CT morning trading time
5. Changed ZM tick size
6. Added #SHK, #ESP, #CSH to HKEX
7. Added #RIMM, #GOOG, #BIDU, #LVS to NYSE

