

List of Margin changes

1. Outright Margin

Revised (effective 9 November 2015)

Contract Code	Contract Name	Currency	Tier	Maint. Margin	Initial Margin	Additional Margin (Maint.)	Additional Margin (Initial)	Short Option Minimum	Volatility scan range %
NK	Yen Nikkei-225 Index Futures / Options	YEN	1	370,000	407,000			15,000	13
NS	Mini Nikkei-225 Index Futures	YEN	1	74,000	81,400				
NU	USD Nikkei-225 Index Futures	USD	1	3,700	4,070				

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 %
NK	Yen Nikkei-225 Index Futures / Options	YEN	1	400,000	440,000			16,000	13
NS	Mini Nikkei-225 Index Futures	YEN	1	80,000	88,000				
NU	USD Nikkei-225 Index Futures	USD	1	4,000	4,400				