

LMEselect NCRs

BASE METALS - CARRIES											
DAYS	CA	AH	ZN	NI	PB	SN	AA	NA	CO	CB	MD
1	\$4	\$4	\$4	\$5	\$3.5	\$6	\$3.5	\$3.5	\$300	N/A	N/A
2	\$4	\$4	\$4	\$5	\$3.5	\$6	\$3.5	\$3.5	\$300	N/A	N/A
3 - 7	\$5	\$5	\$5	\$6	\$4	\$8	\$4	\$4	\$400	N/A	N/A
8 - 14	\$5	\$5	\$5	\$6	\$4	\$10	\$4	\$4	\$400	N/A	N/A
15 - 45	\$6	\$6	\$6	\$7.5	\$5	\$15	\$5	\$5	\$500	\$500	\$0.5
46 - 105	\$8	\$8	\$8	\$10	\$7	\$25	\$7	\$7	\$600	\$600	\$0.75
106 - 400	\$11	\$11	\$11	\$16	\$9	\$40	\$9	\$9	\$900	\$900	\$1
401 - 750	\$19	\$19	\$19	\$30	\$16	\$65	\$16	\$16	\$1500	\$1500	\$1.5
751 - 1150	\$30	\$30	\$30	\$47	\$25	N/A	\$25	\$25	N/A	N/A	N/A
> 1150	\$45	\$45	\$45	\$66	\$36	N/A	N/A	N/A	N/A	N/A	N/A

FERROUS / PREMIUM / PRECIOUS - CARRIES													
DAYS	SR	SC	HU	HC	UP	EA	AM	AE	AN	AS	AW	AU	AG
1	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$0.1	\$0.0025
2	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$0.1	\$0.0025
3 - 7	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$0.2	\$0.005
8 - 14	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$0.3	\$0.0075
15 - 45	\$7	\$7	\$7	\$7	\$7	\$7	\$7	\$7	\$7	\$7	\$7	\$0.6	\$0.015
46 - 105	\$9	\$9	\$9	\$9	\$9	\$9	\$9	\$9	\$9	\$9	\$9	\$2	\$0.045
106 - 400	\$13	\$13	\$13	\$13	\$13	\$13	\$13	\$13	\$13	\$13	\$13	\$3.7	\$0.085
401 - 750	\$22.5	\$22.5	\$22.5	\$22.5	\$22.5	\$22.5	\$22.5	\$22.5	\$22.5	\$22.5	\$22.5	\$6.3	\$0.1325
751 - 1150	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$9	\$0.18
> 1150	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$15	\$0.325

BASE METALS - OUTRIGHTS											
	CA	AH	ZN	NI	PB	SN	AA	NA	CO	CB	MD
NCR	\$135	\$50	\$65	\$225	\$50	\$380	\$75	\$75	\$9000	\$9000	\$2

FERROUS / PREMIUM / PRECIOUS - OUTRIGHTS													
	SR	SC	HU	HC	UP	EA	AM	AE	AN	AS	AW	AU	AG
NCR	\$30	\$30	\$30	\$30	\$30	\$30	\$30	\$30	\$50	\$30	\$30	\$20	\$0.8

BASE METALS - OPTIONS (VOLATILITY)									
	CA	AH	ZN	NI	PB	SN	AA	NA	
NCR	5%	5%	5%	8%	8%	10%	10%	10%	

Please note that values displayed in the table are + / - either side of the prevailing market price. For example, if a value is stated as \$10, the full range will be \$20 (+10 / -10 of the market price).

For Monthly Average Futures and LMEminis the limits will be the same as those specified in the parent contracts.