

# Margin Guide

Effective Date: 7/3/2010

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
<b>CBT - Chicago Board of Trade</b>					
<b>Agriculture</b>					
C - CORN	05/21/10	\$1148 f	\$850 f	\$68	\$50
YC - CORN - MINI	05/21/10	\$230 f	\$170 f	\$14	\$10
S - SOYBEANS	07/02/10	\$2700 f	\$2000 f	\$540	\$400
YK - SOYBEANS - MINI	07/02/10	\$540 f	\$400 f	\$108	\$80
06 - SOYBEAN MEAL	05/21/10	\$1350 f	\$1000 f	\$473	\$350
07 - SOYBEAN OIL	05/21/10	\$945 f	\$700 f	\$101	\$75
W - WHEAT	07/02/10	\$1350 f	\$1000 f	\$135	\$100
YW - WHEAT - MINI	07/02/10	\$270 f	\$200 f	\$27	\$20
O - OATS	07/02/10	\$1148 E	\$850 E	\$203 E	\$150 E
14 - ROUGH RICE	07/02/10	\$1080 E	\$800 E	\$203	\$150
EH - ETHANOL	07/02/10	\$2363 f	\$1750 f	\$1013	\$750
<b>Financial</b>					
17 - 30YR T-BOND	05/10/10	\$2835 E	\$2100 E	\$169	\$125
21 - 10YR T-NOTE	05/10/10	\$1755 E	\$1300 E	\$203	\$150
25 - 5YR T-NOTE	11/27/09	\$1080 f	\$800 f	\$203 f	\$150 f
26 - 2YR T-NOTE	03/05/10	\$1080 E	\$800 E	\$203	\$150
NG - 5YR INT RATE SWAP	11/27/09	\$1215 f	\$900 f		
66 - 10YR INT RATE SWAP	03/05/10	\$2025 f	\$1500 f		
11 - DOW JONES INDEX	04/05/10	\$13000	\$10400	\$150 E	\$120 E
YM - DJ INDEX - MINI	03/20/09	\$6500 f	\$5200 f	\$75	\$60
64 - DJ/AIG INDEX	07/13/06	\$2295 E	\$1700 E		

<b>CME - Chicago Mercantile Exchange</b>					
<b>Agriculture</b>					
48 - LIVE CATTLE	07/02/10	\$945 f	\$700 f	\$338	\$250
62 - FEEDER CATTLE	04/05/10	\$1350	\$1000	\$743 E	\$550 E
LN - LEAN HOG	07/02/10	\$1283 f	\$950 f	\$608	\$450
56 - PORK BELLY (x2.00)	07/02/10	\$3240	\$2400	\$2025 E	\$1500 E
DK - CLASS IV MILK	07/02/10	\$810 f	\$600 f	\$945 f	\$700 f
DA - MILK	07/02/10	\$1080 E	\$800 E	\$945 f	\$700 f
NF - NONFAT DRY MILK	07/02/10	\$1080 f	\$800 f	\$1350	\$1000
DB - BUTTER	04/05/10	\$1620	\$1200	\$1350 E	\$1000 E
LB - LUMBER110	07/02/10	\$1650	\$1100	\$1200 E	\$800 E
CB - CASH BUTTER	10/27/09	\$810 f	\$600 f	\$675 f	\$500 f
<b>Equities</b>					
SP - S&P 500	04/05/10	\$28125	\$22500	\$188 E	\$150 E
ES - S&P 500 - EMINI	03/20/09	\$5625 f	\$4500 f	\$38	\$30
ND - NASDAQ 100	04/05/10	\$17500	\$14000	\$250 E	\$200 E

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<b>CME - Chicago Mercantile Exchange</b>					
<b>Equities</b>					
NQ - NASDAQ 100 - E-MINI	03/20/09	\$3500 f	\$2800 f	\$50	\$40
MD - S&P 400 MIDCAP	04/05/10	\$37500	\$30000	\$500 E	\$400 E
ME - S&P 400 MIDCAP - EMINI	03/20/09	\$7500 f	\$6000 f	\$100 E	\$80 E
SG - S&P GROWTH INDEX	03/20/09	\$14375 f	\$11500 f	\$625	\$500
SU - S&P VALUE INDEX	03/20/09	\$13750 f	\$11000 f	\$688	\$550
GI - GSCI	07/02/10	\$9000 f	\$6000 f	\$1200 f	\$800 f
NK - NIKKEI 225	11/11/08	\$6250	\$5000	\$188 E	\$150 E
<b>Currency</b>					
AD - AUSTRALIAN DOLLAR	05/10/10	\$2700 E	\$2000 E	\$101	\$75
BP - BRITISH POUND	05/10/10	\$2430 E	\$1800 E	\$101	\$75
CI - CANADIAN DOLLAR	05/10/10	\$2430 E	\$1800 E	\$101	\$75
J1 - JAPANESE YEN	06/07/10	\$5400 E	\$4000 E	\$405	\$300
E1 - SWISS FRANC	05/10/10	\$2430 E	\$1800 E	\$101	\$75
EC - EURO FUTURE	05/10/10	\$4050 E	\$3000 E	\$203	\$150
MP - MEXICAN PESO	07/31/09	\$2500	\$2000	\$63 f	\$50 f
RA - AFRICAN RAND	03/09/10	\$2700 f	\$2000 f	\$473	\$350
BR - BRAZILIAN REAL	10/13/09	\$4200 f	\$3000 f	\$1400	\$1000
NE - NEW ZEALAND	03/08/10	\$2700	\$2000	\$101 E	\$75 E
RU - RUSSIAN RUBLE	06/07/10	\$6000 f	\$4000 f	\$3000	\$2000
<b>Interest Rate</b>					
ED - 3MO EURO DOLLAR	07/30/09	\$1013 f	\$750 f	\$338	\$250
EY - 3MO EURO YEN	04/27/10	¥12150 f	¥9000 f	¥9450	¥7000
S2 - 2YR SWAP RATE	06/01/09	\$6750	\$5000	\$878	\$650
S5 - 5YR SWAP RATE	06/01/09	\$5535	\$4100	\$1350	\$1000
S0 - 10YR SWAP RATE	06/01/09	\$3240	\$2400	\$270	\$200
CU - CPI	06/20/06	\$1250	\$1000	\$875	\$700

<b>CMX - COMEX</b>					
<b>Metal</b>					
AL - ALUMINUM	01/31/08	\$3038 E	\$2250 E	\$108	\$80
HG - COPPER	06/07/10	\$6750 E	\$5000 E	\$203	\$150
GC - GOLD	04/30/10	\$5739 f	\$4251 f	\$135	\$100
SI - SILVER	06/07/10	\$6750 E	\$5000 E	\$203	\$150

<b>NYM - New York Mercantile Exchange</b>					
<b>Energy</b>					
CL - CRUDE OIL	05/21/10	\$5063	\$3750	\$3375 E	\$2500 E
QM - WTI CRUDE - EMINI	06/01/10	\$2531	\$1875	\$1688 f	\$1250 f
HO - HEATING OIL	05/21/10	\$5063	\$3750	\$2025 E	\$1500 E

\* SPAN contract codes

\* Energy spec and hedge rates are identical. Spec maintenance rates are used for all other hedge rates.

\* Tier rates will vary for CME Milk and NYMEX Energy margin rates.

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Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
<b>NYM - New York Mercantile Exchange</b>					
<b>Energy</b>					
QH - HEATING OIL - EMINY	06/01/10	\$2531	\$1875	\$1013 E	\$750 E
RB - RBOB GASOLINE	05/21/10	\$6413 E	\$4750 E	\$2700 E	\$2000 E
QU - RBOB GASOLINE - MINI	06/01/10	\$3206	\$2375	\$1350 E	\$1000 E
NG - NATURAL GAS	06/01/10	\$6075	\$4500	\$4388 f	\$3250 f
QG - NAT GAS - EMINI	06/01/10	\$1519	\$1125	\$1096 E	\$812 E
<b>Metal</b>					
PL - PLATINUM	06/07/10	\$5500 E	\$5000 E	\$110	\$100
PA - PALLADIUM	06/07/10	\$5225 E	\$4750 E	\$550	\$500
<b>KCB - Kansas City Board of Trade</b>					
<b>Agriculture</b>					
KW - KC WHEAT	09/29/09	\$1875 f	\$1500 f	\$250	\$200
<b>Equities</b>					
MV - MINI VALUE LINE	06/20/06	\$1000	\$800	\$100	\$80
<b>MGE - Minneapolis Grain Exchange</b>					
<b>Agriculture</b>					
MW - WHEAT RED SPRING (x1.0)	06/09/10	\$1365 f	\$1050 f		
<b>NYB - New York Board of Trade</b>					
<b>Softs</b>					
KC - COFFEE	06/28/10	\$4620 E	\$3300 E	\$490	\$350
SB - ICEUS SUGAR NO. 11	06/21/10	\$1960 f	\$1400 f	\$840	\$600
CC - COCOA	07/02/10	\$2240 E	\$1600 E	\$420	\$300
CT - COTTON	05/26/10	\$2100	\$1500	\$630 f	\$450 f
OJ - FCOJ-A	06/07/10	\$1400 f	\$1000 f	\$420	\$300
<b>Currency</b>					
DX - DOLLAR INDEX	06/21/10	\$1929 E	\$1450 E	\$200	\$150

Spread	Last Move	Credit	Initial	Maint
<b>CBT - Chicago Board of Trade</b>				
<b>Calendar</b>				
Corn (Old/New)	04/05/10	90.00% f	\$270 E	\$200 E
Oats (Old/New)	06/16/10	83.00% f	\$270 E	\$200 E
Wheat (Old/New)	07/02/10	95.00% E	\$135 f	\$100 f
Soybeans (Old/New)	07/02/10	88.00% E	\$675 f	\$500 f
Soybean Meal (Old/New)	07/02/10	75.00% E	\$675 f	\$500 f
Soybean Oil (Old/New)	04/05/10	95.00%	\$101	\$75
<b>CME - Chicago Mercantile Exchange</b>				
<b>Agriculture</b>				
Cattle vs. Frozen Belly	07/02/10	50.00%	\$1283 f	\$950 f
Soybean/Meal/Oil	07/02/10	90.00%	\$500 f	\$370 f
Corn vs. Wheat	07/02/10	70.00%	\$749 f	\$555 f
Corn vs. Oats (2/3)	03/26/10	75.00%	\$4185 E	\$3100 E
<b>Financial</b>				
Dow Jones vs. S&P 500 (3/1)	04/05/10	90.00%	\$6713 f	\$5370 f

The information contained on this report is compiled for the convenience of site visitors and is furnished without responsibility for accuracy. The information and data on the page was obtained from sources believed to be reliable but we do not guarantee its accuracy. Site visitors are advised that margin levels are subject to change at any time.

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\* Tier rates will vary for CME Milk and NYMEX Energy margin rates.