

Margin Guide

Effective Date: 2/2/2012

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBT - Chicago Board of Trade					
Agriculture					
C - CORN	11/17/11	\$2363	\$1750		
YC - CORN - MINI	11/17/11	\$473	\$350		
S - SOYBEANS	11/17/11	\$3375	\$2500		
YK - SOYBEANS - MINI	11/17/11	\$675	\$500		
06 - SOYBEAN MEAL	11/17/11	\$1688 ¢	\$1250	\$338 ¢	\$250
07 - SOYBEAN OIL	11/17/11	\$1350 ¢	\$1000	\$270 ¢	\$200
W - WHEAT	11/17/11	\$3038	\$2250		
YW - WHEAT - MINI	11/17/11	\$608	\$450		
O - OATS	11/17/11	\$1350 ¢	\$1000	\$473 ¢	\$350
14 - ROUGH RICE	11/17/11	\$1688 ¢	\$1250	\$270 ¢	\$200
EH - ETHANOL	01/17/12	\$4725 ¢	\$3500 ¢	\$1688	\$1250
Financial					
17 - 30YR T-BOND	12/19/11	\$4185	\$3100	\$608 ¢	\$450 ¢
21 - 10YR T-NOTE	01/17/12	\$1755 ¢	\$1300 ¢	\$270	\$200
25 - 5YR T-NOTE	01/17/12	\$1013 ¢	\$750 ¢	\$405	\$300
26 - 2YR T-NOTE	01/17/12	\$540 ¢	\$400 ¢	\$304	\$225
NG - 5YR INT RATE SWAP	11/17/11	\$1215 ¢	\$900		
66 - 10YR INT RATE SWAP	01/17/12	\$2160 ¢	\$1600 ¢		
11 - DOW JONES INDEX	11/17/11	\$8750 ¢	\$7000	\$150 ¢	\$120
YM - DJ INDEX - MINI	11/17/11	\$4375 ¢	\$3500	\$75 ¢	\$60
64 - DJ/AIG INDEX	07/13/06	\$2295 ¢	\$1700 ¢		

CME - Chicago Mercantile Exchange					
Agriculture					
48 - LIVE CATTLE	11/17/11	\$1620 ¢	\$1200	\$810 ¢	\$600
62 - FEEDER CATTLE	11/17/11	\$2025 ¢	\$1500	\$1080 ¢	\$800
LN - LEAN HOG	11/17/11	\$1688 ¢	\$1250	\$1350 ¢	\$1000
DK - CLASS IV MILK	11/17/11	\$1080 ¢	\$800	\$1080 ¢	\$800
DA - MILK	01/20/12	\$675 ¢	\$500 ¢	\$1350 ¢	\$1000 ¢
NF - NONFAT DRY MILK	11/17/11	\$2025 ¢	\$1500	\$1350 ¢	\$1000
DB - BUTTER	11/19/10	\$2700 ¢	\$2000 ¢	\$1350	\$1000
LB - LUMBER110	11/17/11	\$2250 ¢	\$1500	\$1500 ¢	\$1000
CB - CASH BUTTER	11/17/11	\$1620 ¢	\$1200	\$1080 ¢	\$800
Equities					
SP - S&P 500	11/17/11	\$25000 ¢	\$20000	\$313 ¢	\$250
ES - S&P 500 - EMINI	11/17/11	\$5000 ¢	\$4000	\$63 ¢	\$50
ND - NASDAQ 100	11/17/11	\$17500 ¢	\$14000	\$500 ¢	\$400
NQ - NASDAQ 100 - E-MINI	11/17/11	\$3500 ¢	\$2800	\$100 ¢	\$80

CME - Chicago Mercantile Exchange					
Equities					
MD - S&P 400 MIDCAP	11/17/11	\$37500 ¢	\$30000	\$688 ¢	\$550
ME - S&P 400 MIDCAP - EMINI	11/17/11	\$7500 ¢	\$6000	\$138 ¢	\$110
SG - S&P GROWTH INDEX	11/17/11	\$12500 ¢	\$10000	\$625 ¢	\$500
SU - S&P VALUE INDEX	11/17/11	\$12500 ¢	\$10000	\$688 ¢	\$550
GI - GSCI	12/22/11	\$10500 ¢	\$7000 ¢	\$1200	\$800
NK - NIKKEI 225	11/17/11	\$5313 ¢	\$4250	\$250 ¢	\$200
Currency					
AD - AUSTRALIAN DOLLAR	01/17/12	\$3780 ¢	\$2800 ¢	\$135	\$100
BP - BRITISH POUND	11/17/11	\$2025 ¢	\$1500	\$101 ¢	\$75
CI - CANADIAN DOLLAR	01/17/12	\$2700 ¢	\$2000 ¢	\$101	\$75
J1 - JAPANESE YEN	01/17/12	\$4860 ¢	\$3600 ¢	\$405	\$300
E1 - SWISS FRANC	01/17/12	\$7290 ¢	\$5400 ¢	\$203	\$150
EC - EURO FUTURE	12/19/11	\$5400	\$4000	\$238 ¢	\$176 ¢
MP - MEXICAN PESO	11/17/11	\$3750 ¢	\$3000	\$500 ¢	\$400
RA - AFRICAN RAND	01/17/12	\$4860 ¢	\$3600 ¢	\$743	\$550
BR - BRAZILIAN REAL	12/09/11	\$5600 ¢	\$4000 ¢	\$1400	\$1000
NE - NEW ZEALAND	01/17/12	\$2700 ¢	\$2000 ¢	\$101	\$75
RU - RUSSIAN RUBLE	11/17/11	\$8550 ¢	\$5700	\$2250 ¢	\$1500
Interest Rate					
ED - 3MO EURO DOLLAR	01/17/12	\$506 ¢	\$375 ¢	\$270	\$200
EY - 3MO EURO YEN	11/17/11	¥12150 ¢	¥9000	¥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

CMX - COMEX					
Metal					
AL - ALUMINUM	01/31/08	\$3038 ¢	\$2250 ¢	\$108	\$80
HG - COPPER	11/17/11	\$7763 ¢	\$5750	\$203 ¢	\$150
GC - GOLD	12/30/11	\$11475	\$8500	\$169 ¢	\$125 ¢
SI - SILVER	11/17/11	\$24975 ¢	\$18500	\$236 ¢	\$175

NYM - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL	12/12/11	\$7560 ¢	\$5600 ¢	\$1553	\$1150
QM - WTI CRUDE - EMINI	12/12/11	\$3780 ¢	\$2800 ¢	\$776	\$575
HO - HEATING OIL	12/12/11	\$7155 ¢	\$5300 ¢	\$2025	\$1500
QH - HEATING OIL - EMINY	12/12/11	\$3578 ¢	\$2650 ¢	\$1013	\$750

* 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.

Margin Guide

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Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
NYM - New York Mercantile Exchange					
Energy					
RB - RBOB GASOLINE	11/18/11	\$8100 f	\$6000 f	\$3038 f	\$2250 f
QU - RBOB GASOLINE - MINI	11/18/11	\$4050 f	\$3000 f	\$1519 f	\$1125 f
NG - NATURAL GAS	01/17/12	\$2835 f	\$2100 f	\$3645 E	\$2700 E
QG - NAT GAS - EMINI	01/17/12	\$709 f	\$525 f	\$911 E	\$675 E
Metal					
PL - PLATINUM	11/11/11	\$4950 E	\$4500	\$660 E	\$600
PA - PALLADIUM	11/11/11	\$5775 E	\$5250	\$770 E	\$700

KCB - Kansas City Board of Trade					
Agriculture					
KW - KC WHEAT	11/15/11	\$3125 E	\$2500	\$250 E	\$200
Equities					
MV - MINI VALUE LINE	06/20/06	\$1000	\$800	\$100	\$80

MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING (x1.0)	11/17/11	\$2860 E	\$2200		

NYB - New York Board of Trade					
Softs					
KC - COFFEE	02/01/12	\$3905 f	\$3550	\$1980 f	\$1800
SB - ICEUS SUGAR NO. 11	02/01/12	\$1595 f	\$1450	\$1100 f	\$1000
CC - COCOA	02/01/12	\$1980 f	\$1800	\$165 f	\$150
CT - COTTON	02/01/12	\$2970 f	\$2700	\$1650 f	\$1500
OJ - FCOJ-A	02/01/12	\$3960 f	\$3600	\$990 f	\$900
Currency					
DX - DOLLAR INDEX	02/01/12	\$1980 f	\$1800	\$110 f	\$100

NYL - NYSE Liffe Metals					
YI - NYSE Liffe Metals Mini Silver	11/07/11	\$3700	\$3700	\$60	\$60
Metal					
YG - NYSE Liffe Metals Mini Gold	11/07/11	\$2833	\$2833	\$66	\$66

CBT - Chicago Board of Trade				
Calendar				
Corn (Old/New)	11/17/11	74.00%	\$1215 E	\$900
Oats (Old/New)	11/17/11	73.00%	\$743 E	\$550
Wheat (Old/New)	11/17/11	82.00%	\$1080 E	\$800
Soybeans (Old/New)	11/17/11	82.00%	\$1215 E	\$900
Soybean Meal (Old/New)	11/17/11	74.00%	\$878 E	\$650
Soybean Oil (Old/New)	11/17/11	90.00%	\$270 E	\$200

CME - Chicago Mercantile Exchange				
Agriculture				
Cattle vs. Frozen Belly	03/25/11	0.00%	\$3645 E	\$2700 E
Soybean/Meal/Oil	11/17/11	90.00%	\$641 E	\$475
Corn vs. Wheat	04/01/11	50.00%	\$3206 E	\$2375 E
Corn vs. Oats (2/3)	03/26/10	75.00%	\$4185 E	\$3100 E
Financial				
Dow Jones vs. S&P 500 (3/1)	11/17/11	90.00%	\$5125 E	\$4100

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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