

# Margin Guide

Effective Date: 6/19/2011

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
<b>CBT - Chicago Board of Trade</b>					
<b>Agriculture</b>					
C - CORN	04/04/11	\$2363	\$1750	\$270 Ę	\$200 Ę
YC - CORN - MINI	04/04/11	\$473	\$350	\$54 Ę	\$40 Ę
S - SOYBEANS	06/13/11	\$4388 †	\$3250 †	\$540	\$400
YK - SOYBEANS - MINI	06/13/11	\$878 †	\$650 †	\$108	\$80
06 - SOYBEAN MEAL	06/13/11	\$2363 †	\$1750 †	\$473	\$350
07 - SOYBEAN OIL	06/13/11	\$1688 †	\$1250 †	\$101	\$75
W - WHEAT	03/04/11	\$4050 Ę	\$3000 Ę	\$203	\$150
YW - WHEAT - MINI	03/04/11	\$810 Ę	\$600 Ę	\$41	\$30
O - OATS	01/14/11	\$1350 Ę	\$1000 Ę	\$405	\$300
14 - ROUGH RICE	03/04/11	\$2025 Ę	\$1500 Ę	\$203	\$150
EH - ETHANOL	06/13/11	\$7425 †	\$5500 †	\$1013	\$750

<b>Financial</b>					
17 - 30YR T-BOND	06/06/11	\$3375 †	\$2500 †	\$405	\$300
21 - 10YR T-NOTE	06/06/11	\$1755 †	\$1300 †	\$270	\$200
25 - 5YR T-NOTE	03/28/11	\$1485 Ę	\$1100 Ę	\$203	\$150
26 - 2YR T-NOTE	05/10/11	\$1215 Ę	\$900 Ę	\$304	\$225
NG - 5YR INT RATE SWAP	12/17/10	\$1283 Ę	\$950 Ę		
66 - 10YR INT RATE SWAP	12/17/10	\$2160 Ę	\$1600 Ę		
11 - DOW JONES INDEX	06/02/11	\$10000 †	\$8000 †	\$150	\$120
YM - DJ INDEX - MINI	06/02/11	\$5000 †	\$4000 †	\$75	\$60
64 - DJ/AIG INDEX	07/13/06	\$2295 Ę	\$1700 Ę		

<b>CME - Chicago Mercantile Exchange</b>					
<b>Agriculture</b>					
48 - LIVE CATTLE	03/25/11	\$1620 Ę	\$1200 Ę	\$338	\$250
62 - FEEDER CATTLE	03/25/11	\$2025 Ę	\$1500 Ę	\$743	\$550
LN - LEAN HOG	02/18/11	\$1688 Ę	\$1250 Ę	\$608	\$450
DK - CLASS IV MILK	04/29/11	\$945 †	\$700 †	\$1215	\$900
DA - MILK	06/17/11	\$675 †	\$500 †	\$1350 Ę	\$1000 Ę
NF - NONFAT DRY MILK	02/18/11	\$2025 Ę	\$1500 Ę	\$1350	\$1000
DB - BUTTER	11/19/10	\$2700 Ę	\$2000 Ę	\$1350	\$1000
LB - LUMBER110	02/18/11	\$2250 Ę	\$1500 Ę	\$1200	\$800
CB - CASH BUTTER	02/18/11	\$1620 Ę	\$1200 Ę	\$675	\$500
<b>Equities</b>					
SP - S&P 500	06/02/11	\$25000 †	\$20000 †	\$313	\$250
ES - S&P 500 - EMINI	06/02/11	\$5000 †	\$4000 †	\$63	\$50
ND - NASDAQ 100	02/15/11	\$17500	\$14000	\$500 Ę	\$400 Ę
NQ - NASDAQ 100 - E-MINI	02/15/11	\$3500	\$2800	\$100 Ę	\$80 Ę

<b>Equities</b>					
SP - S&P 500	06/02/11	\$25000 †	\$20000 †	\$313	\$250
ES - S&P 500 - EMINI	06/02/11	\$5000 †	\$4000 †	\$63	\$50
ND - NASDAQ 100	02/15/11	\$17500	\$14000	\$500 Ę	\$400 Ę
NQ - NASDAQ 100 - E-MINI	02/15/11	\$3500	\$2800	\$100 Ę	\$80 Ę

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<b>CME - Chicago Mercantile Exchange</b>					
<b>Equities</b>					
MD - S&P 400 MIDCAP	02/15/11	\$37500	\$30000	\$688 Ę	\$550 Ę
ME - S&P 400 MIDCAP - EMINI	02/15/11	\$7500	\$6000	\$138 Ę	\$110 Ę
SG - S&P GROWTH INDEX	06/02/11	\$12500 †	\$10000 †	\$625	\$500
SU - S&P VALUE INDEX	06/02/11	\$12500 †	\$10000 †	\$688	\$550
GI - GSCI	09/30/10	\$7500 †	\$5000 †	\$1200	\$800
NK - NIKKEI 225	06/02/11	\$5313 †	\$4250 †	\$250	\$200

<b>Currency</b>					
AD - AUSTRALIAN DOLLAR	05/10/11	\$2363 †	\$1750 †	\$101	\$75
BP - BRITISH POUND	03/28/11	\$2025 †	\$1500 †	\$101	\$75
CI - CANADIAN DOLLAR	09/01/10	\$2430	\$1800	\$101	\$75
J1 - JAPANESE YEN	05/10/11	\$5400 †	\$4000 †	\$405	\$300
E1 - SWISS FRANC	05/10/11	\$3038 †	\$2250 †	\$101	\$75
EC - EURO FUTURE	05/10/11	\$5400 Ę	\$4000 Ę	\$203	\$150
MP - MEXICAN PESO	02/07/11	\$2188 Ę	\$1750 Ę	\$313	\$250
RA - AFRICAN RAND	09/01/10	\$2700	\$2000	\$473	\$350
BR - BRAZILIAN REAL	09/01/10	\$4200	\$3000	\$1400	\$1000
NE - NEW ZEALAND	05/10/11	\$2363 †	\$1750 †	\$101	\$75
RU - RUSSIAN RUBLE	02/16/11	\$5250	\$3500	\$2250 †	\$1500 †

<b>Interest Rate</b>					
ED - 3MO EURO DOLLAR	02/16/11	\$878	\$650	\$270 Ę	\$200 Ę
EY - 3MO EURO YEN	09/01/10	¥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

<b>CMX - COMEX</b>					
<b>Metal</b>					
AL - ALUMINUM	01/31/08	\$3038 Ę	\$2250 Ę	\$108	\$80
HG - COPPER	02/04/11	\$5738	\$4250	\$304 Ę	\$225 Ę
GC - GOLD	01/21/11	\$6751 Ę	\$5001 Ę	\$135	\$100
SI - SILVER (x1.25)	05/09/11	\$27000	\$20000	\$295	\$219

<b>NYM - New York Mercantile Exchange</b>					
<b>Energy</b>					
CL - CRUDE OIL	05/10/11	\$8438 Ę	\$6250 Ę	\$4388	\$3250
QM - WTI CRUDE - EMINI	05/10/11	\$4219 Ę	\$3125 Ę	\$2194	\$1625
HO - HEATING OIL	05/10/11	\$8438 Ę	\$6250 Ę	\$2025	\$1500
QH - HEATING OIL - EMINY	05/10/11	\$4219 Ę	\$3125 Ę	\$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.

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<b>NYM - New York Mercantile Exchange</b>					
<b>Energy</b>					
RB - RBOB GASOLINE	05/19/11	\$11475	\$8500	\$3375 Ē	\$2500 Ē
QU - RBOB GASOLINE - MINI	05/19/11	\$5738	\$4250	\$1688 Ē	\$1250 Ē
NG - NATURAL GAS	04/08/11	\$4050 †	\$3000 †	\$4388	\$3250
QG - NAT GAS - EMINI	04/08/11	\$1013 †	\$750 †	\$1096	\$812
<b>Metal</b>					
PL - PLATINUM	05/31/11	\$3850 †	\$3500 †	\$660	\$600
PA - PALLADIUM	06/13/11	\$5775	\$5250	\$770 Ē	\$700 Ē
<b>KCB - Kansas City Board of Trade</b>					
<b>Agriculture</b>					
KW - KC WHEAT	03/16/11	\$3125 Ē	\$2500 Ē	\$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)	04/13/11	\$3705 Ē	\$2850 Ē		
<b>NYB - New York Board of Trade</b>					
<b>Softs</b>					
KC - COFFEE	06/14/11	\$7560	\$5400	\$490 Ē	\$350 Ē
SB - ICEUS SUGAR NO. 11	05/25/11	\$2520	\$1800	\$1330 Ē	\$950 Ē
CC - COCOA	05/25/11	\$2730	\$1950	\$420 †	\$300 †
CT - COTTON	05/11/11	\$9800	\$7000	\$4200 Ē	\$3000 Ē
OJ - FCOJ-A	05/25/11	\$1470	\$1050	\$700 †	\$500 †
<b>Currency</b>					
DX - DOLLAR INDEX	06/17/11	\$2261 Ē	\$1700 Ē	\$133	\$100

Spread	Last Move	Credit	Initial	Maint
<b>CBT - Chicago Board of Trade</b>				
<b>Calendar</b>				
Corn (Old/New)	04/04/11	83.00% †	\$810 Ē	\$600 Ē
Oats (Old/New)	09/30/10	82.00% †	\$405 Ē	\$300 Ē
Wheat (Old/New)	08/05/10	96.00%	\$203 Ē	\$150 Ē
Soybeans (Old/New)	07/02/10	88.00% Ē	\$675 †	\$500 †
Soybean Meal (Old/New)	07/02/10	75.00% Ē	\$675 †	\$500 †
Soybean Oil (Old/New)	04/05/10	95.00%	\$101	\$75
<b>CME - Chicago Mercantile Exchange</b>				
<b>Agriculture</b>				
Cattle vs. Frozen Belly	03/25/11	0.00%	\$3645 Ē	\$2700 Ē
Soybean/Meal/Oil	06/13/11	90.00%	\$844 †	\$625 †
Corn vs. Wheat	04/01/11	50.00%	\$3206 Ē	\$2375 Ē
Corn vs. Oats (2/3)	03/26/10	75.00%	\$4185 Ē	\$3100 Ē
<b>Financial</b>				
Dow Jones vs. S&P 500 (3/1)	06/02/11	90.00%	\$5500 †	\$4400 †

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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