

Margin Guide

Effective Date: 1/6/2010

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBT - Chicago Board of Trade					
Agriculture					
C - CORN	12/28/09	\$1350 †	\$1000 †	\$68	\$50
YC - CORN - MINI	12/28/09	\$270 †	\$200 †	\$14	\$10
S - SOYBEANS	10/27/09	\$3713 †	\$2750 †	\$540	\$400
YK - SOYBEANS - MINI	10/27/09	\$743 †	\$550 †	\$108	\$80
06 - SOYBEAN MEAL	10/27/09	\$2025 †	\$1500 †	\$473 ¢	\$350 ¢
07 - SOYBEAN OIL	10/27/09	\$1350 †	\$1000 †	\$101	\$75
30 - S.A SOYBEANS	09/23/08	\$2025	\$1500		
W - WHEAT	12/28/09	\$2025 †	\$1500 †	\$135	\$100
YW - WHEAT - MINI	12/28/09	\$405 †	\$300 †	\$27	\$20
O - OATS	06/19/09	\$1080	\$800	\$101 †	\$75 †
14 - ROUGH RICE	10/27/09	\$1350 †	\$1000 †	\$203 †	\$150 †
EH - ETHANOL	12/28/09	\$3375 †	\$2500 †	\$1350	\$1000
Financial					
17 - 30YR T-BOND	11/27/09	\$3240 †	\$2400 †	\$169	\$125
21 - 10YR T-NOTE	11/27/09	\$2025 †	\$1500 †	\$203 †	\$150 †
25 - 5YR T-NOTE	11/27/09	\$1080 †	\$800 †	\$203 †	\$150 †
26 - 2YR T-NOTE	11/27/09	\$810 †	\$600 †	\$203 †	\$150 †
NG - 5YR INT RATE SWAP	11/27/09	\$1215 †	\$900 †		
66 - 10YR INT RATE SWAP	11/27/09	\$2565 †	\$1900 †		
11 - DOW JONES INDEX	03/20/09	\$13000 †	\$10400 †	\$150	\$120
YM - DJ INDEX - MINI	03/20/09	\$6500 †	\$5200 †	\$75	\$60
64 - DJ/AIG INDEX	07/13/06	\$2295 ¢	\$1700 ¢		
Metal					
38 - 100oz GOLD	01/23/09	\$5399	\$3999		
63 - GOLD - MINI	01/23/09	\$1800	\$1333		
39 - 5000oz SILVER	01/29/09	\$8100	\$6000		
61 - SILVER - MINI	01/29/09	\$1620	\$1200		

CME - Chicago Mercantile Exchange					
Agriculture					
48 - LIVE CATTLE	12/28/09	\$1080	\$800	\$338 †	\$250 †
62 - FEEDER CATTLE	06/05/09	\$1350 †	\$1000 †	\$540	\$400
LN - LEAN HOG	12/28/09	\$1418	\$1050	\$945 ¢	\$700 ¢
56 - PORK BELLY (x2.00)	05/06/09	\$3240 †	\$2400 †	\$2160	\$1600
DK - CLASS IV MILK	12/28/09	\$1350 ¢	\$1000 ¢	\$1350 ¢	\$1000 ¢
DA - MILK	01/05/10	\$810 †	\$600 †	\$1620 ¢	\$1200 ¢
NF - NONFAT DRY MILK	12/28/09	\$1485 ¢	\$1100 ¢	\$1350 ¢	\$1000 ¢
DB - BUTTER	10/27/09	\$1620 †	\$1200 †	\$1350 †	\$1000 †

CME - Chicago Mercantile Exchange					
Agriculture					
LB - LUMBER110	05/06/09	\$1650	\$1100	\$750 †	\$500 †
CB - CASH BUTTER	10/27/09	\$810 †	\$600 †	\$675 †	\$500 †
Equities					
SP - S&P 500	03/20/09	\$28125 †	\$22500 †	\$188	\$150
ES - S&P 500 - EMINI	03/20/09	\$5625 †	\$4500 †	\$38	\$30
ND - NASDAQ 100	03/20/09	\$17500 †	\$14000 †	\$250	\$200
NQ - NASDAQ 100 - E-MINI	03/20/09	\$3500 †	\$2800 †	\$50	\$40
RL - RUSSELL 2000	12/28/07	\$26250	\$21000	\$313	\$250
ER - RUSSELL 2000 - EMINI	12/28/07	\$5250	\$4200	\$63	\$50
MD - S&P 400 MIDCAP	03/20/09	\$37500 †	\$30000 †	\$500 ¢	\$400 ¢
ME - S&P 400 MIDCAP - EMINI	03/20/09	\$7500 †	\$6000 †	\$100 ¢	\$80 ¢
SG - S&P GROWTH INDEX	03/20/09	\$14375 †	\$11500 †	\$625	\$500
SU - S&P VALUE INDEX	03/20/09	\$13750 †	\$11000 †	\$688	\$550
GI - GSCI	12/22/09	\$5250 †	\$3500 †	\$1800	\$1200
NK - NIKKEI 225	11/11/08	\$6250	\$5000	\$188 ¢	\$150 ¢
Currency					
AD - AUSTRALIAN DOLLAR	06/23/09	\$3375	\$2500	\$101 †	\$75 †
BP - BRITISH POUND	06/23/09	\$2700	\$2000	\$101 †	\$75 †
C1 - CANADIAN DOLLAR	06/23/09	\$2430	\$1800	\$101 †	\$75 †
J1 - JAPANESE YEN	05/01/09	\$4050 †	\$3000 †	\$405	\$300
E1 - SWISS FRANC	10/13/09	\$3713 †	\$2750 †	\$135	\$100
EC - EURO FUTURE	10/13/09	\$4050 †	\$3000 †	\$203	\$150
MP - MEXICAN PESO	07/31/09	\$2500	\$2000	\$63 †	\$50 †
RA - AFRICAN RAND	06/23/09	\$4050 †	\$3000 †	\$473	\$350
BR - BRAZILIAN REAL	10/13/09	\$4200 †	\$3000 †	\$1400	\$1000
NE - NEW ZEALAND	05/01/09	\$2700 †	\$2000 †	\$68	\$50
RU - RUSSIAN RUBLE	02/09/09	\$6750 ¢	\$4500 ¢	\$3000	\$2000
Interest Rate					
ED - 3MO EURO DOLLAR	07/30/09	\$1013 †	\$750 †	\$338	\$250
EY - 3MO EURO YEN	07/30/09	¥16200 †	¥12000 †	¥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

* 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

Effective Date: 1/6/2010

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CMX - COMEX					
Metal					
HG - COPPER	12/15/09	\$4725 ↑	\$3500 ↑	\$135	\$100
GC - GOLD	01/04/10	\$5403	\$4002	\$135 ↓	\$100 ↓
SI - SILVER	01/04/10	\$6075	\$4500	\$203 ↓	\$150 ↓
NYM - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL	12/02/09	\$5400 ↓	\$4000 ↓	\$5400 ↓	\$4000 ↓
QM - WTI CRUDE - EMINI	11/25/09	\$2700 ↓	\$2000 ↓	\$2700 ↓	\$2000 ↓
HO - HEATING OIL	12/15/09	\$5400 ↑	\$4000 ↑	\$1688	\$1250
QH - HEATING OIL - EMINY	12/30/09	\$2200 ↓	\$2000 ↓	\$413	\$375
RB - RBOB GASOLINE	12/15/09	\$5400 ↑	\$4000 ↑	\$2700	\$2000
QU - RBOB GASOLINE - MINI	12/23/09	\$2200 ↑	\$2000 ↑	\$413 ↑	\$375 ↑
NG - NATURAL GAS	11/13/09	\$6750	\$5000	\$5738 ↓	\$4250 ↓
QG - NAT GAS - EMINI	11/13/09	\$1688	\$1250	\$759 ↓	\$562 ↓
Metal					
PL - PLATINUM	11/13/09	\$6075	\$4500	\$34 ↑	\$25 ↑
PA - PALLADIUM	08/28/09	\$2363	\$1750	\$675 ↓	\$500 ↓
KCB - Kansas City Board of Trade					
Agriculture					
KW - KC WHEAT	09/29/09	\$1875 ↑	\$1500 ↑	\$250	\$200
Equities					
MV - MINI VALUE LINE	06/20/06	\$1000	\$800	\$100	\$80
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING (x1.0)	11/05/09	\$2145 ↓	\$1650 ↓		
NYB - New York Board of Trade					
Softs					
KC - COFFEE	11/05/09	\$3640 ↓	\$2600 ↓	\$140	\$100
SB - ICEUS SUGAR NO. 11	09/08/09	\$2520 ↓	\$1800 ↓	\$840	\$600
CC - COCOA	11/05/09	\$2520 ↑	\$1800 ↑	\$308	\$220
CT - COTTON	10/15/09	\$2100	\$1500	\$700 ↓	\$500 ↓
OJ - FCOJ-A	01/05/10	\$2100 ↓	\$1500 ↓	\$420 ↓	\$300 ↓
Currency					
DX - DOLLAR INDEX	09/03/09	\$1596 ↑	\$1200 ↑	\$200	\$150

Spread	Last Move	Credit	Initial	Maint
CBT - Chicago Board of Trade				
Calendar				
Corn (Old/New)	01/22/09	93.00% ↓	\$270 ↑	\$200 ↑
Oats (Old/New)	10/27/09	91.00% ↓	\$203 ↑	\$150 ↑
Wheat (Old/New)	10/27/09	94.00% ↓	\$270 ↑	\$200 ↑
Soybeans (Old/New)	11/11/08	87.00% ↓	\$1215 ↑	\$900 ↑
Soybean Meal (Old/New)	10/27/09	73.00% ↑	\$1080 ↓	\$800 ↓
Soybean Oil (Old/New)	06/19/09	98.00% ↓	\$101 ↑	\$75 ↑
CME - Chicago Mercantile Exchange				
Agriculture				
Cattle vs. Hog	07/25/07	55.00%	\$1883 ↓	\$1395 ↓
Hog vs. Belly (3/2)	07/25/07	60.00%	\$2592 ↓	\$1920 ↓
Feeder vs. Cattle (2/3)	03/06/08	50.00% ↑	\$3105 ↓	\$2300 ↓
Feeder vs. Hog (1/2)	07/25/07	50.00%	\$3915 ↓	\$2900 ↓
Cattle vs. Frozen Belly	06/05/09	50.00%	\$1350 ↑	\$1000 ↑
Soybeans vs. Oil	04/01/08	65.00%	\$2599 ↓	\$1925 ↓
Soybeans vs. Meal	04/01/08	75.00%	\$2025 ↓	\$1500 ↓
Soybean/Meal/Oil	10/27/09	90.00%	\$709 ↑	\$525 ↑
Meal vs. Oil (2/3)	04/01/08	50.00%	\$5738 ↓	\$4250 ↓
Corn vs. Wheat	12/28/09	70.00%	\$1013 ↑	\$750 ↑
Corn vs. Oats (2/3)	12/28/09	75.00%	\$1485 ↑	\$1100 ↑
Corn vs. Feeder vs. Cattle (1/2/4)	07/24/07	75.00%	\$1958 ↑	\$1450 ↑
Financial				
Dow Jones vs. S&P 500 (3/1)	03/20/09	90.00%	\$6713 ↑	\$5370 ↑
Dow Jones vs. NASDAQ (3/2)	03/06/08	85.00% ↓	\$8027 ↑	\$6422 ↑
Metal				
Gold vs. Silver	01/23/09	70.00%	\$4050 ↑	\$3000 ↑
Calendar				
Pork Belly (Old/New) (x2.00)	03/06/08	79.00% ↓	\$1350 ↑	\$1000 ↑
CMX - COMEX				
Metal				
Gold vs. Silver (2/3)	08/21/09	50.00%	\$12600 ↑	\$9333 ↑

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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