

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBT - Chicago Board of Trade					
Agriculture					
C - CORN	09/01/10	\$1283	\$950	\$68	\$50
YC - CORN - MINI	09/01/10	\$257	\$190	\$14	\$10
S - SOYBEANS	09/01/10	\$2700	\$2000	\$540	\$400
YK - SOYBEANS - MINI	09/01/10	\$540	\$400	\$108	\$80
06 - SOYBEAN MEAL	09/01/10	\$1485	\$1100	\$473	\$350
07 - SOYBEAN OIL	09/01/10	\$945	\$700	\$101	\$75
W - WHEAT	09/01/10	\$3375	\$2500	\$203	\$150
YW - WHEAT - MINI	09/01/10	\$675	\$500	\$41	\$30
O - OATS	09/01/10	\$1148	\$850	\$203	\$150
14 - ROUGH RICE	09/01/10	\$1080	\$800	\$203	\$150
EH - ETHANOL	09/01/10	\$2363	\$1750	\$1013	\$750
Financial					
17 - 30YR T-BOND	09/01/10	\$3375	\$2500	\$270	\$200
21 - 10YR T-NOTE	09/01/10	\$1890	\$1400	\$203	\$150
25 - 5YR T-NOTE	09/01/10	\$1080	\$800	\$203	\$150
26 - 2YR T-NOTE	09/01/10	\$810	\$600	\$203	\$150
NG - 5YR INT RATE SWAP	07/20/10	\$1013 ^f	\$750 ^f		
66 - 10YR INT RATE SWAP	09/02/10	\$2025 ^E	\$1500 ^E		
11 - DOW JONES INDEX	04/05/10	\$13000	\$10400	\$150 ^E	\$120 ^E
YM - DJ INDEX - MINI	09/01/10	\$6500	\$5200	\$75	\$60
64 - DJ/AIG INDEX	07/13/06	\$2295 ^E	\$1700 ^E		

CME - Chicago Mercantile Exchange					
Agriculture					
48 - LIVE CATTLE	09/01/10	\$945	\$700	\$338	\$250
62 - FEEDER CATTLE	04/05/10	\$1350	\$1000	\$743	\$550
LN - LEAN HOG	09/01/10	\$1283	\$950	\$608	\$450
DK - CLASS IV MILK	09/01/10	\$810	\$600	\$945	\$700
DA - MILK	09/01/10	\$540	\$400	\$1485	\$1100
NF - NONFAT DRY MILK	09/01/10	\$1080	\$800	\$1350	\$1000
DB - BUTTER	04/05/10	\$1620	\$1200	\$1350 ^E	\$1000 ^E
LB - LUMBER110	09/01/10	\$1650	\$1100	\$1200	\$800
CB - CASH BUTTER	09/01/10	\$810	\$600	\$675	\$500
Equities					
SP - S&P 500	04/05/10	\$28125	\$22500	\$188 ^E	\$150 ^E
ES - S&P 500 - EMINI	09/01/10	\$5625	\$4500	\$38	\$30
ND - NASDAQ 100	04/05/10	\$17500	\$14000	\$250 ^E	\$200 ^E
NQ - NASDAQ 100 - E-MINI	09/01/10	\$3500	\$2800	\$50	\$40

CME - Chicago Mercantile Exchange					
Equities					
MD - S&P 400 MIDCAP	04/05/10	\$37500	\$30000	\$500 ^E	\$400 ^E
ME - S&P 400 MIDCAP - EMINI	09/01/10	\$7500	\$6000	\$100	\$80
SG - S&P GROWTH INDEX	09/01/10	\$14375	\$11500	\$625	\$500
SU - S&P VALUE INDEX	09/01/10	\$13750	\$11000	\$688	\$550
GI - GSCI	09/01/10	\$9000	\$6000	\$1200	\$800
NK - NIKKEI 225	09/01/10	\$6250	\$5000	\$188	\$150
Currency					
AD - AUSTRALIAN DOLLAR	09/01/10	\$2970	\$2200	\$101	\$75
BP - BRITISH POUND	09/01/10	\$2430	\$1800	\$101	\$75
CI - CANADIAN DOLLAR	09/01/10	\$2430	\$1800	\$101	\$75
J1 - JAPANESE YEN	09/01/10	\$5400	\$4000	\$405	\$300
E1 - SWISS FRANC	09/01/10	\$2430	\$1800	\$101	\$75
EC - EURO FUTURE	09/01/10	\$4050	\$3000	\$203	\$150
MP - MEXICAN PESO	07/31/09	\$2500	\$2000	\$63	\$50
RA - AFRICAN RAND	09/01/10	\$2700	\$2000	\$473	\$350
BR - BRAZILIAN REAL	09/01/10	\$4200	\$3000	\$1400	\$1000
NE - NEW ZEALAND	03/08/10	\$2700	\$2000	\$101	\$75
RU - RUSSIAN RUBLE	09/01/10	\$6000	\$4000	\$3000	\$2000
Interest Rate					
ED - 3MO EURO DOLLAR	09/01/10	\$878	\$650	\$135	\$100
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

CMX - COMEX					
Metal					
AL - ALUMINUM	01/31/08	\$3038 ^E	\$2250 ^E	\$108	\$80
HG - COPPER	09/02/10	\$5400 ^f	\$4000 ^f	\$203	\$150
GC - GOLD	09/01/10	\$5739	\$4251	\$135	\$100
SI - SILVER	09/01/10	\$6750	\$5000	\$203	\$150

NYM - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL	09/01/10	\$5063	\$3750	\$3375	\$2500
QM - WTI CRUDE - EMINI	09/01/10	\$2531	\$1875	\$1688	\$1250
HO - HEATING OIL	09/01/10	\$5063	\$3750	\$2025	\$1500
QH - HEATING OIL - EMINY	09/01/10	\$2531	\$1875	\$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.

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
NYM - New York Mercantile Exchange					
Energy					
RB - RBOB GASOLINE	09/01/10	\$5400	\$4000	\$2700	\$2000
QU - RBOB GASOLINE - MINI	09/01/10	\$2700	\$2000	\$1350	\$1000
NG - NATURAL GAS	09/01/10	\$5400	\$4000	\$4388	\$3250
QG - NAT GAS - EMINI	09/01/10	\$1350	\$1000	\$1096	\$812
Metal					
PL - PLATINUM	09/02/10	\$4125 †	\$3750 †	\$110	\$100
PA - PALLADIUM	09/02/10	\$4125 †	\$3750 †	\$550	\$500

KCB - Kansas City Board of Trade					
Agriculture					
KW - KC WHEAT	09/01/10	\$2500	\$2000	\$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)	09/01/10	\$3055 †	\$2350 †		

NYB - New York Board of Trade					
Softs					
KC - COFFEE	09/01/10	\$7700	\$5500	\$490	\$350
SB - ICEUS SUGAR NO. 11	08/25/10	\$1960	\$1400	\$1050	\$750
CC - COCOA	08/25/10	\$2590	\$1850	\$350	\$250
CT - COTTON	07/21/10	\$2100	\$1500	\$840 ¢	\$600 ¢
OJ - FCOJ-A	09/01/10	\$1330	\$950	\$420	\$300
Currency					
DX - DOLLAR INDEX	09/01/10	\$2062	\$1550	\$200	\$150

CBT - Chicago Board of Trade				
Calendar				
Corn (Old/New)	04/05/10	90.00% †	\$270 ¢	\$200 ¢
Oats (Old/New)	06/16/10	83.00% †	\$270 ¢	\$200 ¢
Wheat (Old/New)	08/05/10	96.00%	\$203 ¢	\$150 ¢
Soybeans (Old/New)	07/02/10	88.00% ¢	\$675 †	\$500 †
Soybean Meal (Old/New)	07/02/10	75.00% ¢	\$675 †	\$500 †
Soybean Oil (Old/New)	04/05/10	95.00%	\$101	\$75

CME - Chicago Mercantile Exchange				
Agriculture				
Cattle vs. Frozen Belly	08/05/10	50.00%	\$1418 ¢	\$1050 ¢
Soybean/Meal/Oil	07/23/10	90.00%	\$513 ¢	\$380 ¢
Corn vs. Wheat	08/13/10	50.00%	\$2329 ¢	\$1725 ¢
Corn vs. Oats (2/3)	03/26/10	75.00%	\$4185 ¢	\$3100 ¢
Financial				
Dow Jones vs. S&P 500 (3/1)	04/05/10	90.00%	\$6713 †	\$5370 †

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.

* 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.