

| Contract * | Last Move | Spec Init | Spec Mnt | Sprd Init | Sprd Mnt |
|-------------------------------------|-----------|-----------|-----------|-----------|----------|
| CBT - Chicago Board of Trade | | | | | |
| Agriculture | | | | | |
| C - CORN | 05/06/09 | \$1620 ↑ | \$1200 ↑ | \$68 | \$50 |
| YC - CORN - MINI | 05/06/09 | \$324 ↑ | \$240 ↑ | \$14 | \$10 |
| S - SOYBEANS | 06/19/09 | \$4050 | \$3000 | \$540 ↓ | \$400 ↓ |
| YK - SOYBEANS - MINI | 06/19/09 | \$810 | \$600 | \$108 ↓ | \$80 ↓ |
| 06 - SOYBEAN MEAL | 07/17/08 | \$2700 | \$2000 | \$270 ↑ | \$200 ↑ |
| 07 - SOYBEAN OIL | 06/19/09 | \$2025 | \$1500 | \$101 ↑ | \$75 ↑ |
| 30 - S.A SOYBEANS | 09/23/08 | \$2025 | \$1500 | | |
| W - WHEAT | 06/19/09 | \$2700 | \$2000 | \$203 ↑ | \$150 ↑ |
| YW - WHEAT - MINI | 06/19/09 | \$540 | \$400 | \$41 ↑ | \$30 ↑ |
| O - OATS | 06/19/09 | \$1080 | \$800 | \$101 ↑ | \$75 ↑ |
| 14 - ROUGH RICE | 06/19/09 | \$1688 | \$1250 | \$270 ↑ | \$200 ↑ |
| EH - ETHANOL | 05/06/09 | \$4725 ↑ | \$3500 ↑ | \$1688 | \$1250 |
| Financial | | | | | |
| 17 - 30YR T-BOND | 05/19/09 | \$4320 ↑ | \$3200 ↑ | \$169 | \$125 |
| 21 - 10YR T-NOTE | 05/19/09 | \$2430 ↑ | \$1800 ↑ | \$405 | \$300 |
| 25 - 5YR T-NOTE | 05/19/09 | \$1350 ↑ | \$1000 ↑ | \$338 | \$250 |
| 26 - 2YR T-NOTE | 05/19/09 | \$1080 ↑ | \$800 ↑ | \$473 | \$350 |
| NG - 5YR INT RATE SWAP | 05/19/09 | \$1485 ↑ | \$1100 ↑ | | |
| 66 - 10YR INT RATE SWAP | 03/13/09 | \$2970 ↑ | \$2200 ↑ | | |
| 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 | | |

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|--|----------|----------|----------|----------|----------|
| CME - Chicago Mercantile Exchange | | | | | |
| Agriculture | | | | | |
| 48 - LIVE CATTLE | 06/05/09 | \$1080 ↑ | \$800 ↑ | \$473 | \$350 |
| 62 - FEEDER CATTLE | 06/05/09 | \$1350 ↑ | \$1000 ↑ | \$540 | \$400 |
| LN - LEAN HOG | 05/06/09 | \$1418 ↓ | \$1050 ↓ | \$878 ↓ | \$650 ↓ |
| 56 - PORK BELLY (x2.00) | 05/06/09 | \$3240 ↑ | \$2400 ↑ | \$2160 | \$1600 |
| DK - CLASS IV MILK | 06/19/09 | \$1080 ↑ | \$800 ↑ | \$675 ↑ | \$500 ↑ |
| DA - MILK | 07/02/09 | \$810 ↓ | \$600 ↓ | \$1890 ↓ | \$1400 ↓ |
| NF - NONFAT DRY MILK | 06/19/09 | \$1283 ↑ | \$950 ↑ | \$810 ↑ | \$600 ↑ |
| DB - BUTTER | 06/19/09 | \$2160 | \$1600 | \$1688 ↑ | \$1250 ↑ |

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|--|----------|-----------|-----------|----------|----------|
| CME - Chicago Mercantile Exchange | | | | | |
| Agriculture | | | | | |
| LB - LUMBER110 | 05/06/09 | \$1650 | \$1100 | \$750 ↑ | \$500 ↑ |
| CB - CASH BUTTER | 06/19/09 | \$1080 | \$800 | \$844 ↑ | \$625 ↑ |
| 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 | 01/22/09 | \$12750 ↑ | \$8500 ↑ | \$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 | 05/01/09 | \$4185 ↑ | \$3100 ↑ | \$135 | \$100 |
| EC - EURO FUTURE | 05/01/09 | \$4725 ↑ | \$3500 ↑ | \$203 | \$150 |
| MP - MEXICAN PESO | 05/01/09 | \$2500 ↑ | \$2000 ↑ | \$125 | \$100 |
| RA - AFRICAN RAND | 06/23/09 | \$4050 ↑ | \$3000 ↑ | \$473 | \$350 |
| BR - BRAZILIAN REAL | 02/09/09 | \$4900 | \$3500 | \$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 EURODOLLAR | 05/19/09 | \$1148 ↑ | \$850 ↑ | \$338 | \$250 |
| EY - 3MO EUROYEN | 03/13/09 | ¥18563 ↑ | ¥13750 ↑ | ¥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.

| Contract * | Last Move | Spec Init | Spec Mnt | Sprd Init | Sprd Mnt |
|--------------------|-----------|-----------|----------|-----------|----------|
| CMX - COMEX | | | | | |
| Metal | | | | | |
| HG - COPPER | 02/21/08 | \$7763 E | \$5750 E | \$108 | \$80 |
| GC - GOLD | 01/23/09 | \$5399 f | \$3999 f | \$68 | \$50 |
| SI - SILVER | 06/26/09 | \$8100 f | \$6000 f | \$108 | \$80 |

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|---|----------|----------|----------|----------|----------|
| NYM - New York Mercantile Exchange | | | | | |
| Energy | | | | | |
| CL - CRUDE OIL | 05/20/09 | \$7763 | \$5750 | \$1688 E | \$1250 E |
| QM - WTI CRUDE - EMINI | 05/20/09 | \$3881 | \$2875 | \$844 E | \$625 E |
| HO - HEATING OIL | 07/01/09 | \$9113 E | \$6750 E | \$675 E | \$500 E |
| QH - HEATING OIL - EMINY | 07/01/09 | \$4556 | \$3375 | \$338 f | \$250 f |
| RB - RBOB GASOLINE | 07/01/09 | \$8775 E | \$6500 E | \$1013 | \$750 |
| QU - RBOB GASOLINE - MINI | 07/01/09 | \$4388 | \$3250 | \$506 f | \$375 f |
| NG - NATURAL GAS | 06/29/09 | \$6750 E | \$5000 E | \$1013 | \$750 |
| QG - NAT GAS - EMINI | 06/29/09 | \$1688 E | \$1250 E | \$254 E | \$188 E |

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|----------------|----------|--------|--------|---------|---------|
| Metal | | | | | |
| PL - PLATINUM | 06/29/09 | \$6075 | \$4500 | \$675 E | \$500 E |
| PA - PALLADIUM | 05/28/09 | \$3713 | \$2750 | \$675 E | \$500 E |

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|---|----------|--------|--------|---------|---------|
| KCB - Kansas City Board of Trade | | | | | |
| Agriculture | | | | | |
| KW - KC WHEAT | 01/28/09 | \$2500 | \$2000 | \$250 f | \$200 f |
| Equities | | | | | |
| MV - MINI VALUE LINE | 06/20/06 | \$1000 | \$800 | \$100 | \$80 |

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|---|----------|----------|----------|--|--|
| MGE - Minneapolis Grain Exchange | | | | | |
| Agriculture | | | | | |
| MW - WHEAT RED SPRING | 06/12/09 | \$2860 E | \$2200 E | | |

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|--------------------------------------|----------|----------|----------|---------|---------|
| NYB - New York Board of Trade | | | | | |
| Softs | | | | | |
| KC - COFFEE | 01/09/09 | \$3780 E | \$2700 E | \$280 | \$200 |
| SB - SUGAR | 08/06/08 | \$1260 E | \$900 E | \$280 | \$200 |
| CC - COCOA | 06/10/09 | \$1820 f | \$1300 f | \$490 | \$350 |
| CT - COTTON | 06/10/09 | \$2100 E | \$1500 E | \$420 | \$300 |
| OJ - FCOJ-A | 06/10/09 | \$980 | \$700 | \$210 f | \$150 f |

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|-------------------|----------|----------|----------|-------|-------|
| Currency | | | | | |
| DX - DOLLAR INDEX | 03/03/09 | \$2261 f | \$1700 f | \$200 | \$150 |

| Spread | Last Move | Credit | Initial | Maint |
|-------------------------------------|-----------|----------|----------|---------|
| CBT - Chicago Board of Trade | | | | |
| Calendar | | | | |
| Corn (Old/New) | 01/22/09 | 93.00% E | \$270 f | \$200 f |
| Oats (Old/New) | 06/19/09 | 84.00% E | \$338 f | \$250 f |
| Wheat (Old/New) | 06/19/09 | 93.00% E | \$405 f | \$300 f |
| Soybeans (Old/New) | 11/11/08 | 87.00% E | \$1215 f | \$900 f |
| Soybean Meal (Old/New) | 11/11/08 | 83.00% E | \$945 f | \$700 f |
| Soybean Oil (Old/New) | 06/19/09 | 98.00% E | \$101 f | \$75 f |

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|--|----------|----------|----------|----------|
| CME - Chicago Mercantile Exchange | | | | |
| Agriculture | | | | |
| Cattle vs. Hog | 07/25/07 | 55.00% | \$1883 E | \$1395 E |
| Hog vs. Belly (3/2) | 07/25/07 | 60.00% | \$2592 E | \$1920 E |
| Feeder vs. Cattle (2/3) | 03/06/08 | 50.00% f | \$3105 E | \$2300 E |
| Feeder vs. Hog (1/2) | 07/25/07 | 50.00% | \$3915 E | \$2900 E |
| Cattle vs. Frozen Belly | 06/05/09 | 50.00% | \$1350 f | \$1000 f |
| Soybeans vs. Oil | 04/01/08 | 65.00% | \$2599 E | \$1925 E |
| Soybeans vs. Meal | 04/01/08 | 75.00% | \$2025 E | \$1500 E |
| Soybean/Meal/Oil | 05/06/09 | 90.00% | \$878 f | \$650 f |
| Meal vs. Oil (2/3) | 04/01/08 | 50.00% | \$5738 E | \$4250 E |
| Corn vs. Wheat | 06/19/09 | 60.00% f | \$1728 E | \$1280 E |
| Corn vs. Oats (2/3) | 05/06/09 | 70.00% | \$1944 f | \$1440 f |
| Corn vs. Feeder vs. Cattle (1/2/4) | 07/24/07 | 75.00% | \$1958 f | \$1450 f |

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|-----------------------------|----------|----------|----------|----------|
| Financial | | | | |
| Dow Jones vs. S&P 500 (3/1) | 03/20/09 | 90.00% | \$6713 f | \$5370 f |
| Dow Jones vs. NASDAQ (3/2) | 03/06/08 | 85.00% E | \$8027 f | \$6422 f |

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|-----------------|----------|--------|----------|----------|
| Metal | | | | |
| Gold vs. Silver | 01/23/09 | 70.00% | \$4050 f | \$3000 f |

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|------------------------------|----------|----------|----------|----------|
| Calendar | | | | |
| Pork Belly (Old/New) (x2.00) | 03/06/08 | 79.00% E | \$1350 f | \$1000 f |

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|-----------------------|----------|--------|-----------|-----------|
| CMX - COMEX | | | | |
| Metal | | | | |
| Gold vs. Silver (2/3) | 06/26/09 | 50.00% | \$17549 f | \$12999 f |

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* 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.