

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBT - Chicago Board of Trade					
Agriculture					
C - CORN	07/23/10	\$1283 E	\$950 E	\$68	\$50
YC - CORN - MINI	07/23/10	\$257 E	\$190 E	\$14	\$10
S - SOYBEANS	07/02/10	\$2700 f	\$2000 f	\$540	\$400
YK - SOYBEANS - MINI	07/02/10	\$540 f	\$400 f	\$108	\$80
06 - SOYBEAN MEAL	07/23/10	\$1485 E	\$1100 E	\$473	\$350
07 - SOYBEAN OIL	05/21/10	\$945 f	\$700 f	\$101	\$75
W - WHEAT	08/13/10	\$3375 E	\$2500 E	\$203	\$150
YW - WHEAT - MINI	08/13/10	\$675 E	\$500 E	\$41	\$30
O - OATS	07/02/10	\$1148 E	\$850 E	\$203 E	\$150 E
14 - ROUGH RICE	07/02/10	\$1080 E	\$800 E	\$203	\$150
EH - ETHANOL	07/02/10	\$2363 f	\$1750 f	\$1013	\$750
Financial					
17 - 30YR T-BOND	07/20/10	\$3375 E	\$2500 E	\$270 E	\$200 E
21 - 10YR T-NOTE	07/20/10	\$1890 E	\$1400 E	\$203	\$150
25 - 5YR T-NOTE	11/27/09	\$1080 f	\$800 f	\$203 f	\$150 f
26 - 2YR T-NOTE	07/20/10	\$810 f	\$600 f	\$203	\$150
NG - 5YR INT RATE SWAP	07/20/10	\$1013 f	\$750 f		
66 - 10YR INT RATE SWAP	07/20/10	\$1485 f	\$1100 f		
11 - DOW JONES INDEX	04/05/10	\$13000	\$10400	\$150 E	\$120 E
YM - DJ INDEX - MINI	03/20/09	\$6500 f	\$5200 f	\$75	\$60
64 - DJ/AIG INDEX	07/13/06	\$2295 E	\$1700 E		

CME - Chicago Mercantile Exchange					
Agriculture					
48 - LIVE CATTLE	07/02/10	\$945 f	\$700 f	\$338	\$250
62 - FEEDER CATTLE	04/05/10	\$1350	\$1000	\$743 E	\$550 E
LN - LEAN HOG	07/02/10	\$1283 f	\$950 f	\$608	\$450
DK - CLASS IV MILK	07/02/10	\$810 f	\$600 f	\$945 f	\$700 f
DA - MILK	08/20/10	\$540 f	\$400 f	\$1485 E	\$1100 E
NF - NONFAT DRY MILK	07/02/10	\$1080 f	\$800 f	\$1350	\$1000
DB - BUTTER	04/05/10	\$1620	\$1200	\$1350 E	\$1000 E
LB - LUMBER110	07/02/10	\$1650	\$1100	\$1200 E	\$800 E
CB - CASH BUTTER	10/27/09	\$810 f	\$600 f	\$675 f	\$500 f
Equities					
SP - S&P 500	04/05/10	\$28125	\$22500	\$188 E	\$150 E
ES - S&P 500 - EMINI	03/20/09	\$5625 f	\$4500 f	\$38	\$30
ND - NASDAQ 100	04/05/10	\$17500	\$14000	\$250 E	\$200 E
NQ - NASDAQ 100 - E-MINI	03/20/09	\$3500 f	\$2800 f	\$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	03/20/09	\$7500 f	\$6000 f	\$100 E	\$80 E
SG - S&P GROWTH INDEX	03/20/09	\$14375 f	\$11500 f	\$625	\$500
SU - S&P VALUE INDEX	03/20/09	\$13750 f	\$11000 f	\$688	\$550
GI - GSCI	07/02/10	\$9000 f	\$6000 f	\$1200 f	\$800 f
NK - NIKKEI 225	11/11/08	\$6250	\$5000	\$188 E	\$150 E
Currency					
AD - AUSTRALIAN DOLLAR	08/16/10	\$2970 E	\$2200 E	\$101	\$75
BP - BRITISH POUND	05/10/10	\$2430 E	\$1800 E	\$101	\$75
CI - CANADIAN DOLLAR	05/10/10	\$2430 E	\$1800 E	\$101	\$75
J1 - JAPANESE YEN	06/07/10	\$5400 E	\$4000 E	\$405	\$300
E1 - SWISS FRANC	05/10/10	\$2430 E	\$1800 E	\$101	\$75
EC - EURO FUTURE	05/10/10	\$4050 E	\$3000 E	\$203	\$150
MP - MEXICAN PESO	07/31/09	\$2500	\$2000	\$63 f	\$50 f
RA - AFRICAN RAND	03/09/10	\$2700 f	\$2000 f	\$473	\$350
BR - BRAZILIAN REAL	10/13/09	\$4200 f	\$3000 f	\$1400	\$1000
NE - NEW ZEALAND	03/08/10	\$2700	\$2000	\$101 E	\$75 E
RU - RUSSIAN RUBLE	06/07/10	\$6000 f	\$4000 f	\$3000	\$2000
Interest Rate					
ED - 3MO EURO DOLLAR	08/13/10	\$878 f	\$650 f	\$135 f	\$100 f
EY - 3MO EURO YEN	04/27/10	¥12150 f	¥9000 f	¥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	06/07/10	\$6750 E	\$5000 E	\$203	\$150
GC - GOLD	04/30/10	\$5739 f	\$4251 f	\$135	\$100
SI - SILVER	06/07/10	\$6750 E	\$5000 E	\$203	\$150

NYM - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL	05/21/10	\$5063	\$3750	\$3375 E	\$2500 E
QM - WTI CRUDE - EMINI	06/01/10	\$2531	\$1875	\$1688 f	\$1250 f
HO - HEATING OIL	05/21/10	\$5063	\$3750	\$2025 E	\$1500 E
QH - HEATING OIL - EMINY	06/01/10	\$2531	\$1875	\$1013 E	\$750 E

* 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	08/13/10	\$5400 f	\$4000 f	\$2700	\$2000
QU - RBOB GASOLINE - MINI	08/13/10	\$2700 f	\$2000 f	\$1350	\$1000
NG - NATURAL GAS	07/23/10	\$5400 f	\$4000 f	\$4388	\$3250
QG - NAT GAS - EMINI	07/23/10	\$1350 f	\$1000 f	\$1096	\$812
Metal					
PL - PLATINUM	06/07/10	\$5500 E	\$5000 E	\$110	\$100
PA - PALLADIUM	06/07/10	\$5225 E	\$4750 E	\$550	\$500
KCB - Kansas City Board of Trade					
Agriculture					
KW - KC WHEAT	08/06/10	\$2500 E	\$2000 E	\$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 f	\$2350 f		
NYB - New York Board of Trade					
Softs					
KC - COFFEE	08/25/10	\$7700 E	\$5500 E	\$490	\$350
SB - ICEUS SUGAR NO. 11	08/25/10	\$1960	\$1400	\$1050 E	\$750 E
CC - COCOA	08/25/10	\$2590	\$1850	\$350 f	\$250 f
CT - COTTON	07/21/10	\$2100	\$1500	\$840 E	\$600 E
OJ - FCOJ-A	07/28/10	\$1330 f	\$950 f	\$420	\$300
Currency					
DX - DOLLAR INDEX	08/17/10	\$2062 E	\$1550 E	\$200	\$150

Spread	Last Move	Credit	Initial	Maint
CBT - Chicago Board of Trade				
Calendar				
Corn (Old/New)	04/05/10	90.00% f	\$270 E	\$200 E
Oats (Old/New)	06/16/10	83.00% f	\$270 E	\$200 E
Wheat (Old/New)	08/05/10	96.00%	\$203 E	\$150 E
Soybeans (Old/New)	07/02/10	88.00% E	\$675 f	\$500 f
Soybean Meal (Old/New)	07/02/10	75.00% E	\$675 f	\$500 f
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 E	\$1050 E
Soybean/Meal/Oil	07/23/10	90.00%	\$513 E	\$380 E
Corn vs. Wheat	08/13/10	50.00%	\$2329 E	\$1725 E
Corn vs. Oats (2/3)	03/26/10	75.00%	\$4185 E	\$3100 E
Financial				
Dow Jones vs. S&P 500 (3/1)	04/05/10	90.00%	\$6713 f	\$5370 f

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