

Current as of November 3, 2008

MARGIN SHEET

\*NOTE: MARGIN PRICES AND CONTRACT SPECIFICATIONS ARE SUBJECT TO CHANGE WITHOUT NOTICE. MARGIN AMOUNTS THAT HAVE CHANGED ARE DENOTED IN BOLD.

COMMODITY	INIT/MAINT MARGIN	TRADING HRS. PST.	QUOTE SYMBOL	CONTRACT SIZE	UNITS QUOTED	POINT VALUE	MINIMUM FLUCTUATION	DAILY TRADE LIMIT	
<b>METALS</b>									
COMEX GOLD	7425/5500	5:20-10:30	GC	100 TROY OZ	\$/OZ	1PT=\$1	10 PT = \$10	NONE	
COMEX SILVER	<b>8640/6400</b>	5:25-10:25	SI	5000 TROY OZ	CTS/OZ	1CT=\$50	1/2CT=\$25	NONE	
PLATINUM	8100/6000	5:25-10:05	PL	50 TROY OZ	\$/OZ	\$1 = \$50	10CTS=\$5	NONE	
COMEX COPPER	7763/5750	5:10-10:00	HG	25,000 LBS	CTS/LB	1PT= \$2.50	5PTS=\$12.50	NONE	
PALLADIUM	3713/2750	5:30-10:00	PA	100 TROY OZ	\$/OZ	1PT = \$1	5PTS=\$5	NONE	&
<b>CURRENCIES</b>									
DOLLAR INDEX	2261/1700	12:00am-12:00pm	DX	1000 X INDEX	PTS	1PT=\$10	1PT=\$10	NONE	
EURO CURRENCY	<b>6075/4500</b>	2:30pm-2:00pm	6E	125,000 EC	CTS/EC	1PT=\$12.5	1/2PT=\$6.25	NONE	
B POUND	3510/2600	2:30pm-2:00pm	6B	62,500 BP	CTS/BP	1PT=\$6.25	2PT=\$12.50	NONE	
J YEN	<b>4860/3600</b>	2:30pm-2:00pm	6J	12.5 MIL JY	CTS/JY	1PT=\$12.50	1PT=\$12.50	NONE	
SWISS FRANC	3915/2900	2:30pm-2:00pm	6S	125,000 SF	CTS/SF	1PT=\$12.50	1PT=\$12.50	NONE	
CANADIAN \$	<b>3510/2600</b>	2:30pm-2:00pm	6C	100,000 CD	CTS/CD	1PT=\$10	1PT=\$10	NONE	
AUSTRALIAN \$	<b>6345/4700</b>	2:30pm-2:00pm	6A	100,000 AD	CTS/AD	1PT=\$10	1PT=\$10	NONE	
<b>FINANCIALS</b>									
US BONDS	<b>3645/2700</b>	5:00pm-2:00pm	US	\$100,000	1/32NDS	1PT=\$31.25	1/32ND=\$31.25	NONE	
EURODOLLARS	<b>1485/1100</b>	5:20-12:00	GE	\$1,000,000	BASIS PT	1PT=\$25	1PT=\$25	NONE	
EUROYEN	108/100	5:20-12:00	EY	Y1,000,000	BASIS PT	1PT=\$20	1PT=\$20	NONE	#
S&P 500	<b>30938/247550</b>	6:30-13:15	SP	250 X INDEX	PTS	1PT=\$2.50	10PTS=\$25.00	NONE	
S&P 500 E MINI	<b>6188/4950</b>	6:30-13:15	ES	50 X INDEX	PTS	1PT=.50	25PTS=\$12.50	NONE	
NASDAQ 100 E MINI	3250/2600	6:30-13:15	EN	20 x INDEX	PTS	1PT=.20	50PTS=\$10	NONE	
DOW JONES AVG	<b>11250/9000</b>	5:20-13:15	DJ	10 x INDEX	PTS	1PT=\$10	1PTS=\$10	NONE	
TY NOTES	<b>2970/2200</b>	5:00pm-2:00pm	TY	\$100,000	1/32NDS	1PT=\$31.25	1/64TH=\$15.625	NONE	
<b>GRAINS</b>									
WHEAT	4050/3000	7:30-11:15	W	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	30CTS=\$1500	*
CORN	2025/1500	7:30-11:15	C	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	20CTS=\$1000	*
OATS	1350/1000	7:30-11:15	O	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	20CTS=\$1000	*
ROUGH RICE	3105/2300	7:15-11:30	NR	2000 CWT	\$/CW	1CT=\$20	1/4CTS=\$5	50CTS=\$1000	*
SOYBEANS	4725/3500	7:30-11:15	S	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	50CTS=\$2500	*
BEAN MEAL	2700/2000	7:30-11:15	SM	100 TONS	\$/TON	1PT=\$1	10PT=\$10	2000=\$2000	*
BEAN OIL	2025/1500	7:30-11:15	BO	60,000 LBS	CTS/LB	1PT=\$6	1PT=\$6	2CTS=\$1200	*
<b>SOFTS</b>									
COCOA	2940/2100	5:00-8:50	CO	10 MET. TONS	\$/TON	1 PT=\$10	1PT=\$10	NONE	&
COFFEE	4200/3000	5:30-9:30	KC	37,500 LBS	CTS/LB	1PT=\$3.75	5PTS=\$18.75	NONE	&
SUGAR	<b>2025/1500</b>	5:10-9:30	SB	112,000 LBS	CTS/LB	1PT=\$11.20	1PT=\$11.20	NONE	&
COTTON	2520/1800	7:30-11:15	CT	50,000 LBS	CTS/LB	1PT=\$5	1PT=\$5	3CTS=\$1500	&
ORANGE JUICE	1820/1300	7:00-10:30	OJ	15,000 LBS	CTS/LB	1PT=\$1.50	5PTS=\$7.5	5CTS=\$750	&
LUMBER	1650/1100	7:30-11:15	LB	110,000 BFT	\$/M BFT	1PT=\$1.10	10PTS=\$11.10	1000PT=\$1100	&
<b>MEATS</b>									
LIVE CATTLE	<b>1620/1200</b>	7:05-11:00	LC	40,000 LBS	CTS/CWT	1PT=\$4	2.5PTS=\$10	3CTS=\$1200	
FEEDER CATTLE	1485/1100	7:05-11:00	FC	50,000 LBS	CTS/CWT	1PT=\$5	2.5PTS=\$12.50	3CTS=\$1500	
LEAN HOGS	1350/1000	7:10-11:00	LH	40,000 LBS	CTS/CWT	1PT=\$4	2.5PTS=\$10	2CTS=\$800	
PORK BELLIES	1620/1200	7:10-11:00	PB	40,000 LBS	\$/LB	1PT=\$4	2.5PTS=\$10	4 1/2CTS=\$1800	
<b>ENERGIES</b>									
CRUDE OIL	12488/9250	7:00-11:30	CL	1000 BBL	\$/BBL	1PT=\$10	1PT=\$10	NONE	&*
HEATING OIL	14175/10500	7:05-11:30	HO	42,000 GALS	CTS/GAL	1PT=\$4.20	1PT=\$4.20	NONE	&*
REFORM. GAS	13500/10000	7:05-11:30	RB	42,000 GALS	CTS/GAL	1PT=\$4.20	1PT=\$4.20	NONE	&*
NAT. GAS	11138/8250	7:00-11:30	NG	10000MM BTU	\$/BTU	1PT=\$1.00	10PT=\$10.00	NONE	&*
<b>MINI CONTRACTS</b>									
CORN	405/300	7:30-11:45	XC	1,000 BU	CTS/BU	1CT=\$10	1/4=\$2.50	12CTS=\$120	
SOYBEANS	945/700	7:30-11:45	XS	1,000 BU	CTS/BU	1CT=\$10	1/4=\$2.50	30CTS=\$300	
WHEAT	810/600	7:30-11:45	XW	1,000 BU	CTS/BU	1CT=\$10	1/4=\$2.50	20CTS=\$200	
CRUDE	6244/4625	7:00-11:30	QM	500/BBL	\$/BBL	1PT=\$5	1/4=\$2.50	NONE	&*
J YEN	<b>2430/1800</b>	5:20-12:15	XJ	\$6.25 MIL JY	CTS/JY	1PT=\$6.25	1PT=\$6.25	NONE	
EURO CURRENCY	<b>3038/2250</b>	5:20-12:15	CE	\$62,500 EC	CTS/EC	1PT=\$6.25	1PT=\$6.25	NONE	
MINI COFFEE	840/600	6:00-8:45	MK	12,500 LBS	CTS/LB	1PT=\$1.25	5PT=\$6.25	NONE	

\* = Limits on these contracts can change if, on the previous trading day, selected contracts close at the exchange established limit price. Contact the exchange or your broker for more information.

& = The front two (2) contract months have no limit. Contact the exchange or your broker for more information

# = Values may change due to fluctuations in the currency exchange rates between the US \$ and the Japanese Yen