

Current as of July 1, 2010

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. open - close	QUOTE SYMBOL	CONTRACT SIZE	UNITS QUOTED	POINT VALUE	MINIMUM FLUCTUATION	DAILY TRADE LIMIT	
<b>METALS</b>									
COMEX GOLD	5739/4251	3:00pm-2:15pm	GC	100 TROY OZ	\$/OZ	1PT=\$1	10 PT = \$10	NONE	
COMEX SILVER	<b>6750/5000</b>	3:00pm-2:15pm	SI	5000 TROY OZ	CTS/OZ	1CT=\$50	1/2CT=\$25	NONE	
PLATINUM	<b>5500/5000</b>	3:00pm-2:15pm	PL	50 TROY OZ	\$/OZ	\$1 = \$50	10CTS=\$5	NONE	
COMEX COPPER	<b>6750/5000</b>	3:00pm-2:15pm	HG	25,000 LBS	CTS/LB	1PT= \$2.50	5PTS=\$12.50	NONE	
PALLADIUM	<b>5225/4750</b>	3:00pm-2:15pm	PA	100 TROY OZ	\$/OZ	1PT = \$1	5PTS=\$5	NONE	&
<b>CURRENCIES</b>									
DOLLAR INDEX	<b>1929/1450</b>	5:00pm-3:00pm	DX	1000 X INDEX	PTS	1PT=\$10	1PT=\$10	NONE	
EURO CURRENCY	4050/3000	3:00pm-2:00pm	6E	125,000 EC	CTS/EC	1PT=\$12.5	1/2PT=\$6.25	NONE	
B POUND	2430/1800	3:00pm-2:00pm	6B	62,500 BP	CTS/BP	1PT=\$6.25	2PT=\$12.50	NONE	
J YEN	<b>5400/4000</b>	3:00pm-2:00pm	6J	12.5 MIL JY	CTS/JY	1PT=\$12.50	1PT=\$12.50	NONE	
SWISS FRANC	2430/1800	3:00pm-2:00pm	6S	125,000 SF	CTS/SF	1PT=\$12.50	1PT=\$12.50	NONE	
CANADIAN \$	2430/1800	3:00pm-2:00pm	6C	100,000 CD	CTS/CD	1PT=\$10	1PT=\$10	NONE	
AUSTRALIAN \$	2700/2000	3:00pm-2:00pm	6A	100,000 AD	CTS/AD	1PT=\$10	1PT=\$10	NONE	
<b>FINANCIALS</b>									
US BONDS	2835/2100	5:00pm-2:00pm	US	\$100,000	1/32NDS	1PT=\$31.25	1/32ND=\$31.25	NONE	
EURODOLLARS	1013/750	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	28125/22500	6:30-13:15	SP	250 X INDEX	PTS	1PT=\$2.50	10PTS=\$25.00	NONE	
S&P 500 E MINI	5625/4500	3:00pm-1:15pm	ES	50 X INDEX	PTS	1PT=.50	25PTS=\$12.50	NONE	
NASDAQ 100 E MINI	4000/3200	6:30-13:15	EN	20 x INDEX	PTS	1PT=.20	50PTS=\$10	NONE	
DOW JONES AVG	13000/10400	5:20-13:15	DJ	10 x INDEX	PTS	1PT=\$10	1PTS=\$10	NONE	
TY NOTES	1755/1300	5:00pm-2:00pm	TY	\$100,000	1/32NDS	1PT=\$31.25	1/64TH=\$15.625	NONE	
<b>GRAINS</b>									
WHEAT	1620/1200	4:00pm-11:15am	W	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	30CTS=\$1500	*
CORN	1148/850	4:00pm-11:15am	C	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	20CTS=\$1000	*
OATS	<b>810/600</b>	4:00pm-11:15am	O	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	20CTS=\$1000	*
ROUGH RICE	878/650	4:00pm-11:15am	NR	2000 CWT	\$/CWT	1CT=\$20	1/4CTS=\$5	50CTS=\$1000	*
SOYBEANS	3038/2250	4:00pm-11:15am	S	5000 BU	CTS/BU	1CT=\$50	1/4CTS=\$12.50	50CTS=\$2500	*
BEAN MEAL	1350/1000	4:00pm-11:15am	SM	100 TONS	\$/TON	1PT=\$1	10PT=\$10	2000=\$2000	*
BEAN OIL	945/700	4:00pm-11:15am	BO	60,000 LBS	CTS/LB	1PT=\$6	1PT=\$6	2CTS=\$1200	*
<b>SOFTS</b>									
COCOA	<b>1820/1300</b>	1:00am-11:00am	CO	10 MET. TONS	\$/TON	1 PT=\$10	1PT=\$10	NONE	&
COFFEE	<b>4620/3300</b>	12:30am-11:00am	KC	37,500 LBS	CTS/LB	1PT=\$3.75	5PTS=\$18.75	NONE	&
SUGAR	<b>1960/1400</b>	12:30am-11:00am	SB	112,000 LBS	CTS/LB	1PT=\$11.20	1PT=\$11.20	NONE	&
COTTON	2100/1500	6:00pm-11:30am	CT	50,000 LBS	CTS/LB	1PT=\$5	1PT=\$5	3CTS=\$1500	&
ORANGE JUICE	<b>1400/1000</b>	5:00am-11:00am	OJ	15,000 LBS	CTS/LB	1PT=\$1.50	5PTS=\$7.5	5CTS=\$750	&
LUMBER	1650/1100	3:00pm-2:00pm	LB	110,000 BFT	\$/M BFT	1PT=\$1.10	10PTS=\$11.10	1000PT=\$1100	&
<b>MEATS</b>									
LIVE CATTLE	1080/800	3:00pm-2:00pm	LC	40,000 LBS	CTS/CWT	1PT=\$4	2.5PTS=\$10	3CTS=\$1200	
FEEDER CATTLE	1350/1000	3:00pm-2:00pm	FC	50,000 LBS	CTS/CWT	1PT=\$5	2.5PTS=\$12.50	3CTS=\$1500	
LEAN HOGS	1418/1050	3:00pm-2:00pm	LH	40,000 LBS	CTS/CWT	1PT=\$4	2.5PTS=\$10	2CTS=\$800	
PORK BELLIES	1620/1200	3:00pm-2:00pm	PB	40,000 LBS	\$/LB	1PT=\$4	2.5PTS=\$10	4 1/2CTS=\$1800	
<b>ENERGIES</b>									
CRUDE OIL	5063/3750	3:00pm-2:15pm	CL	1000 BBL	\$/BBL	1PT=\$10	1PT=\$10	NONE	&*
HEATING OIL	5063/3750	3:00pm-2:15pm	HO	42,000 GALS	CTS/GAL	1PT=\$4.20	1PT=\$4.20	NONE	&*
REFORM. GAS	6413/4750	3:00pm-2:15pm	RB	42,000 GALS	CTS/GAL	1PT=\$4.20	1PT=\$4.20	NONE	&*
NAT. GAS	6075/4500	3:00pm-2:15pm	NG	10000MM BTU	\$/BTU	1PT=\$1.00	10PT=\$10.00	NONE	&*
<b>MINI CONTRACTS</b>									
CORN	230/170	4:00pm-11:15am	XC	1,000 BU	CTS/BU	1CT=\$10	1/4=\$2.50	12CTS=\$120	
SOYBEANS	608/450	4:00pm-11:15am	XS	1,000 BU	CTS/BU	1CT=\$10	1/4=\$2.50	30CTS=\$300	
WHEAT	324/240	4:00pm-11:15am	XW	1,000 BU	CTS/BU	1CT=\$10	1/4=\$2.50	20CTS=\$200	
CRUDE	2532/1875	3:00pm-2:15pm	QM	500/BBL	\$/BBL	1PT=\$5	1/4=\$2.50	NONE	&*
J YEN	<b>2700/2000</b>	3:00pm-2:00pm	XJ	\$6.25 MIL JY	CTS/JY	1PT=\$6.25	1PT=\$6.25	NONE	
EURO CURRENCY	2025/1500	3:00pm-2:00pm	CE	\$62,500 EC	CTS/EC	1PT=\$6.25	1PT=\$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