

Margin Guide

Effective Date: 3/13/2014

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBT - Chicago Board of Trade					
Agriculture					
KW - KC WHEAT FUTURES	02/07/14	\$1750	\$1400	*	*
Agriculture					
C - CORN	02/07/14	\$2363	\$1750	*	*
YC - CORN - MINI	02/07/14	\$473	\$350	*	*
S - SOYBEANS	02/14/14	\$3375 f	\$2500 f	*	*
YK - SOYBEANS - MINI	02/14/14	\$675 f	\$500 f	*	*
06 - SOYBEAN MEAL	02/14/14	\$2700 f	\$2000 f	*	*
07 - SOYBEAN OIL	02/14/14	\$1823 f	\$1350 f	*	*
W - WHEAT	02/07/14	\$1890	\$1400	*	*
YW - WHEAT - MINI	02/07/14	\$378	\$280	*	*
O - OATS	03/07/14	\$1688 E	\$1250 E	*	*
14 - ROUGH RICE	03/07/14	\$1485	\$1100	*	*
EH - ETHANOL	02/14/14	\$5940	\$4400	*	*
Financial					
17 - 30YR T-BOND	02/28/14	\$2530 f	\$2300 f	*	*
21 - 10YR T-NOTE	02/07/14	\$1623	\$1475	*	*
25 - 5YR T-NOTE	02/07/14	\$990	\$900	*	*
26 - 2YR T-NOTE	02/14/14	\$303 E	\$275 E	*	*
NG - 5YR INT RATE SWAP	07/10/13	\$1210 E	\$1100 E	*	*
66 - 10YR INT RATE SWAP	07/10/13	\$1870 E	\$1700 E	*	*
11 - DOW JONES INDEX	02/07/14	\$7150	\$6500	*	*
YM - DJ INDEX - MINI	02/07/14	\$3575	\$3250	*	*
64 - DJ/AIG INDEX	07/13/06	\$2295 E	\$1700 E	*	*
CME - Chicago Mercantile Exchange					
Agriculture					
48 - LIVE CATTLE	03/07/14	\$1148	\$850	\$878 E	\$650 E
62 - FEEDER CATTLE	09/04/13	\$2025	\$1500	\$675	\$500
LN - LEAN HOG	03/04/14	\$1620 E	\$1200 E	\$1215	\$900
DK - CLASS IV MILK	02/07/14	\$1013	\$750	\$1283	\$950
DA - MILK	03/05/14	\$1991 E	\$1475 E	\$911 f	\$675 f
NF - NONFAT DRY MILK	02/07/14	\$2903	\$2150	\$1755	\$1300

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CME - Chicago Mercantile Exchange					
Agriculture					
DB - BUTTER	11/19/10	\$2700 E	\$2000 E	\$1350	\$1000
LB - LUMBER110	02/07/14	\$2400	\$1600	\$1275	\$850
CB - CASH BUTTER	01/15/13	\$1620	\$1200	\$1350	\$1000
Equities					
SP - S&P 500	02/07/14	\$23788	\$21625	\$275	\$250
ES - S&P 500 - EMINI	02/07/14	\$4758	\$4325	\$55	\$50
ND - NASDAQ 100	02/07/14	\$16225	\$14750	\$330	\$300
NQ - NASDAQ 100 - E-MINI	02/07/14	\$3245	\$2950	\$66	\$60
MD - S&P 400 MIDCAP	02/07/14	\$34375	\$31250	\$1100	\$1000
ME - S&P 400 MIDCAP - EMINI	02/07/14	\$6875	\$6250	\$220	\$200
SG - S&P GROWTH INDEX	02/07/14	\$13338	\$12125	\$440	\$400
SU - S&P VALUE INDEX	02/07/14	\$10450	\$9500	\$605	\$550
GI - GSCI	02/07/14	\$7700	\$7000	\$880	\$800
NK - NIKKEI 225	02/28/14	\$4290 E	\$3900 E	\$1100 f	\$1000 f
Currency					
AD - AUSTRALIAN DOLLAR	02/07/14	\$2035 E	\$1850 E	\$44	\$40
BP - BRITISH POUND	02/07/14	\$1650	\$1500	\$44	\$40
C1 - CANADIAN DOLLAR	09/17/13	\$1265	\$1150	\$44	\$40
J1 - JAPANESE YEN	02/07/14	\$3465	\$3150	\$132	\$120
E1 - SWISS FRANC	02/07/14	\$2530	\$2300	\$132	\$120
EC - EURO FUTURE	02/07/14	\$2475	\$2250	\$44	\$40
MP - MEXICAN PESO	02/07/14	\$1980	\$1800	\$220	\$200
RA - AFRICAN RAND	02/07/14	\$2200	\$2000	\$165	\$150
BR - BRAZILIAN REAL	02/07/14	\$3410	\$3100	\$1100	\$1000
NE - NEW ZEALAND	02/07/14	\$1705	\$1550	\$44	\$40
RU - RUSSIAN RUBLE	03/04/14	\$4400 E	\$4000 E	\$1650	\$1500
Interest Rate					
ED - 3MO EURODOLLAR	02/07/14	\$176	\$160	\$110	\$100
EY - 3MO EUROYEN	02/07/14	¥9900	¥9000	¥7700	¥7000
S2 - 2YR SWAP RATE	06/01/09	\$6750	\$5000	\$878	\$650
S5 - 5YR SWAP RATE	06/01/09	\$5535	\$4100	\$1350	\$1000

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CME - Chicago Mercantile Exchange					
Interest Rate					
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
HG - COPPER	01/21/14	\$3300	\$3000	\$440	\$400
GC - GOLD	01/21/14	\$7975	\$7250	\$110	\$100
SI - SILVER	01/21/14	\$11000	\$10000	\$110	\$100
NYM - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL	02/28/14	\$3410 ¢	\$3100 ¢	\$1925	\$1750
QM - WTI CRUDE - EMINI	02/28/14	\$1705 ¢	\$1550 ¢	\$963	\$875
HO - HEATING OIL	02/07/14	\$4015	\$3650	\$1650	\$1500
QH - HEATING OIL - EMINY	02/07/14	\$2008	\$1825	\$825	\$750
RB - RBOB GASOLINE	02/07/14	\$4675	\$4250	\$3300	\$3000
QU - RBOB GASOLINE - MINI	02/07/14	\$2338	\$2125	\$1788	\$1625
NG - NATURAL GAS	03/07/14	\$4400 ¢	\$4000 ¢	\$3080 ¢	\$2800 ¢
QG - NAT GAS - EMINI	03/07/14	\$1100 ¢	\$1000 ¢	\$770 ¢	\$700 ¢
Metal					
PL - PLATINUM	02/28/14	\$3025 ¢	\$2750 ¢	\$550	\$500
PA - PALLADIUM	02/28/14	\$4125 ¢	\$3750 ¢	\$550	\$500
KCB - Kansas City Board of Trade					
Equities					
MV - MINI VALUE LINE	06/20/06	\$1000	\$800	\$100	\$80
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING	01/21/14	\$2210 ¢	\$1700 ¢	\$1170	\$900
IPE - Intercontinental Exchange					
Energy					
B - BRENT CRUDE OIL	02/18/14	\$3000 ¢	\$3000 ¢	\$500	\$500

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
LME - London Metal Exchange					
CAD - COPPER A USD	12/06/13	\$15850 ¢	\$15850 ¢	\$400	\$400
AHD - HG ALUMINIUM USD	10/15/13	\$3500 ¢	\$3500 ¢	\$350 ¢	\$350 ¢
PBD - LEAD USD	10/15/13	\$5000	\$5000	\$125 ¢	\$125 ¢
NID - NICKEL USD	10/15/13	\$11400 ¢	\$11400 ¢	\$30	\$30
ZSD - SPECIAL HG ZINC USD	10/15/13	\$4000 ¢	\$4000 ¢	\$100 ¢	\$100 ¢
SND - TIN USD	12/06/13	\$11265 ¢	\$11265 ¢	\$30	\$30
NYB - New York Board of Trade					
RF - RUSSELL 1000 MINI INDEX	06/26/13	\$3080	\$2800	\$110	\$100
TF - RUSSELL 2K-MINI	03/07/14	\$5610 ¢	\$5100 ¢	\$55	\$50
Softs					
KC - COFFEE	02/26/14	\$7920 ¢	\$7200 ¢	\$825	\$750
SB - ICEUS SUGAR NO. 11	02/26/14	\$935 ¢	\$850 ¢	\$495	\$450
CC - COCOA	01/30/14	\$1100 ¢	\$1000 ¢	\$385	\$350
CT - COTTON	01/30/14	\$1650 ¢	\$1500 ¢	\$880	\$800
OJ - FCOJ-A	02/19/14	\$1430 ¢	\$1300 ¢	\$440 ¢	\$400 ¢
Currency					
DX - DOLLAR INDEX	01/30/14	\$1045 ¢	\$950 ¢	\$110	\$100
OSE - Osaka Securities Exchange					
NK225F - NIKKEI 225 FUT	03/10/14	¥630000 ¢	¥630000 ¢		
NYL - NYSE Liffe Metals					
YI - NYSE Liffe Metals Mini Silver	12/09/13	\$2200 ¢	\$2000 ¢	\$66 ¢	\$60
Metal					
YG - NYSE Liffe Metals Mini Gold	03/12/14	\$2651 ¢	\$2410	\$73 ¢	\$66