

Global Futures Margins

Effective
3 February 2012

Commodity	Exch.	Initial	Maintenance	Commodity	Exch.	Initial	Maintenance
CURRENCIES				ENERGY			
New Zealand Dollar *	CME	\$ 2,700.00	\$ 2,000.00	Crude Oil *	CME	\$ 7,500.00	\$ 5,600.00
Aus Dollar *	CME	\$ 3,780.00	\$ 2,800.00	Mini Crude Oil *	CME	\$ 3,780.00	\$ 2,800.00
Canadian Dollar	CME	\$ 2,700.00	\$ 2,000.00	Heating Oil *	CME	\$ 7,155.00	\$ 5,300.00
British Pound	CME	\$ 2,025.00	\$ 1,500.00	Gasoline RBOB *	CME	\$ 8,100.00	\$ 6,000.00
Japanese Yen *	CME	\$ 4,860.00	\$ 3,600.00	Natural Gas *	CME	\$ 2,835.00	\$ 2,100.00
Mini Yen *	CME	\$ 2,430.00	\$ 1,800.00	Brent Crude Oil *	IPE	\$ 6,000.00	\$ 6,000.00
Swiss Franc *	CME	\$ 7,290.00	\$ 5,400.00	STOCK INDEX			
Euro FX *	CME	\$ 5,400.00	\$ 4,000.00	S&P 500	CME	\$25,000.00	\$ 20,000.00
Mini Euro *	CME	\$ 2,700.00	\$ 2,000.00	Nasdaq 100	CME	\$17,500.00	\$ 14,000.00
METALS				E-Mini Nasdaq 100	CME	\$ 3,500.00	\$ 2,800.00
NY Gold	CME	\$ 11,475.00	\$ 8,500.00	E-Mini S&P 500	CME	\$ 5,000.00	\$ 4,000.00
Chg Gold *	eCBOT	\$ 8,500.00	\$ 8,500.00	Dow Jones (\$10)	CME_CBT	\$ 8,750.00	\$ 7,000.00
Chg e-Gold *	eCBOT	\$ 2,833.00	\$ 2,833.00	Mini Dow Jones (\$5)	CME_CBT	\$ 4,375.00	\$ 3,500.00
NY Silver	CME	\$ 24,975.00	\$ 18,500.00	CME Nikkei 225	CME	\$ 6,250.00	\$ 5,000.00
Chg Silver *	eCBOT	\$ 18,500.00	\$ 18,500.00	MSCI Taiwan	SGX	\$ 1,063.00	\$ 850.00
Chg e-Silver	eCBOT	\$ 3,700.00	\$ 3,700.00	SGX Nikkei	SGX	¥187,500.00	¥150,000.00
NY Copper	CME	\$ 7,763.00	\$ 5,750.00	EDAX	XEUREX	€ 12,492.50	€ 12,492.50
Platinum	CME	\$ 4,950.00	\$ 4,500.00	FTSE 100	LIFFE	£4,400.00	£4,400.00
Palladium	CME	\$ 5,775.00	\$ 5,250.00	CAC-40	ENXT-PAR	€ 2,900.00	€ 2,900.00
GRAINS & FIBER				LIVESTOCK & MEATS			
Corn	CME_CBT	\$ 2,363.00	\$ 1,750.00	Cattle, Live	CME	\$ 1,620.00	\$ 1,200.00
Wheat	CME_CBT	\$ 3,038.00	\$ 2,250.00	Cattle, Feeder	CME	\$ 2,025.00	\$ 1,500.00
Soybeans	CME_CBT	\$ 3,375.00	\$ 2,500.00	Hogs, Lean	CME	\$ 1,688.00	\$ 1,250.00
Soybean Meal	CME_CBT	\$ 1,688.00	\$ 1,250.00	Pork Bellies	CME	\$ 2,025.00	\$ 1,500.00
Soybean Oil	CME_CBT	\$ 1,350.00	\$ 1,000.00	FOOD			
Oats	CME_CBT	\$ 1,350.00	\$ 1,000.00	Sugar #11	NYBOT	\$ 1,595.00	\$ 1,450.00
Rough Rice	CME_CBT	\$ 1,688.00	\$ 1,250.00	Coffee "C"	NYBOT	\$ 3,905.00	\$ 3,500.00
Cotton	NYBOT	\$ 2,970.00	\$ 2,700.00	Cocoa	NYBOT	\$ 1,980.00	\$ 1,650.00
FINANCIAL INSTRUMENTS				Orange Juice	NYBOT	\$ 3,960.00	\$ 3,600.00
Treasury Bonds	CME_CBT	\$ 4,185.00	\$ 3,100.00				
Treasury Note 10 yr	CME_CBT	\$ 1,755.00	\$ 1,300.00				
Eurodollar	CME	\$ 506.00	\$ 375.00				
US Dollar Index *	NYBOT	\$ 1,980.00	\$ 1,800.00				

Note: Please note that the information provided above is for information purposes only and no guarantee to its accuracy is made. All of the above information is subject to change without notice - please consult the applicable exchange website for the most up-to-date information.