

6/23/2008

<i>Contract</i>	<i>Exchange</i>	<i>Initial Margin</i>	<i>Maintenance Margin</i>		<i>Exchange</i>	<i>Initial Margin</i>	<i>Maintenance Margin</i>
13 WK T-BILL	CME	405	300	OATS	CBOT	1350	1000
AGENCY FUT. 10 YR	CME	945	700	PALLADIUM	NYMEX	3713	2750
AUSSIE DOLLAR	CME	2160	1600	PLATINUM	NYMEX	8100	6000
BOBL	EUREX	0.850 €	0.850 €	PORK BELLIES, FROZ	CME	1620	1200
BRAZ REAL	CME	2800	2000	PROPANE	NYMEX	4388	3250
BRITISH POUND	CME	2025	1500	RBOB GASOLINE	NYMEX	11,813	8,750
BUND	EUREX	1,750.000 €	1,750.000 €	ROUGH RICE	CBOT	3105	2300
BUTTER	CME	1620	1200	RUSSIAN RUBLE	CME	3000	2000
CANADIAN DOLLAR	CME	2363	1750	RUSSELL 1000 INDEX	NYBOT	13000	13000
CATTLE, FEEDER	CME	1350	1000	RUSSELL 2000 INDEX	NYBOT	15000	15000
CATTLE, LIVE	CME	1080	800	S&P 500	CME	22500	18000
COCOA	NYBOT	2660	1900	S&P MID 400	CME	20000	16000
COFFEE	NYBOT	3500	2500	SCHATZ	CBOT	600 €	600 €
COPPER HI-GRADE	COMEX	7763	5750	SILVER	COMEX	6750	5000
CORN	CBOT	2025	1500	5000 oz. SILVER	CBOT	8,100	6,000
COTTON	NYBOT	2520	1800	SOYBEAN MEAL	CBOT	2700	2000
CRB INDEX	NYBOT	6000	6000	SOYBEAN OIL	CBOT	2025	1500
CRUDE OIL	NYMEX	11,813	8,750	SOYBEANS	CBOT	4725	3500
DAX	EUREX	14,700.000 €	14,700.000 €	SUGAR #11	NYBOT	1120	800
DJ Euro STOXX 50	EUREX	2,750.000 €	2,750.000 €	SWISS FRANC	CME	2700	2000
DJ STOXX 50	EUREX	1.900 €	1.900 €	U.S. 2 YR T-NOTE	CBOT	1215	900
DOLLAR INDEX	NYBOT	1064	800	U.S. 5 YR T-NOTE	CBOT	1350	1000
DOW INDUSTRIAL INDEX	CBOT	7005	5604	U.S. T-BONDS	CBOT	2430	1800
EURO DOLLAR	CME	1013	750	U.S.10 YR T-NOTE	CBOT	1890	1400
EURO FX	CME	3105	2300	WHEAT KC	KCBT	2500	2000
EUROYEN (Yen)	CME	405,000	300,000	WHEAT MN	MNSE	3510	2700
FED FUNDS (30 DAY)	CBOT	878	650	WHEAT	CBOT	4050	3000
FROZEN OJ	NYBOT	1400	1000	MINI CONTRACTS			
GOLD	COMEX	4,300	3,250	MINI CORN	CBOT	405	300
100 oz. GOLD	CBOT	3645	2700	E-MINI CRUDE OIL	GLOBEX	5906	4375
GOLDMAN INDEX	CME	12,000	8,000	E-MINI DOW INDUSTRIAL INDE	ECBOT	3503	2802
HEATING OIL	NYMEX	13,500	10,000	E-MINI EURO FX	GLOBEX	1553	1150
JAPANESE YEN	CME	3375	2500	MINI GOLD	ECBOT	1215	900
KC VALUE LINE	KCBT	1000	800	E-MINI JAPANESE YEN	GLOBEX	1890	1400
LEAN HOGS	CME	1215	900	MINI WHEAT	CBOT	810	600
LIBOR (1 MO)	CME	608	450	MINI SOYBEANS	CBOT	945	700
LUMBER 110K	CME	1650	1100	MINI SILVER	ECBOT	1620	1200
MEXICAN PESO	CME	1875	1500	E-MINI S&P 500	GLOBEX	4500	3600
MILK (Front Mo.)	CME	1350	1000	E-MINI S&P MIDCAP	CME	4000	3200
NASDAQ 100 INDEX	CME	13750	11,000	E-MINI RUSSELL 1000	GLOBEX	4375	3500
Natural Gas Tier 1	NYMEX	10,125	7,500	E-MINI RUSSELL 2000	GLOBEX	5250	4200
NEW FTSE 100	LIFFE	3000	3000	E-MINI NASDAQ 100	GLOBEX	2750	2200
NIKKEI INDEX	CME	5000	4000	NYMEX miNY Gasoline (tier 1)	NYMEX	5906	4375
NYSE INDEX (YU)	NYBOT	15,500	15,500	NYMEX miNY Heating Oil (tier 1)	NYMEX	6750	5000
NYSE SMALL INDEX (MU)	NYBOT	1550	1550	NYMEX miNY Natural Gas (tier 1)	NYMEX	2531	1875