



MARGIN REQUIREMENTS

10/21/2011

COMMODITY	Symbol	Exchange	Months Traded	Open Outcry Hours (MST)	Electronic Session (MST)	Point Value	Initial/Maint Margin	Month Code
GRAINS								
CBT Wheat	ZW	CME Group	HKNUZ	8:30 - 12:15	17:00 - 5:00	1 cent = \$50	3038/2250	F = Jan
KC Wheat	KE	KCBOT	HKNUZ	8:30 - 12:15	17:00 - 5:00	1 cent = \$50	3125/2500	G = Feb
MGE Wheat	MWE	MGE	HKNUZ	8:30 - 12:15	17:00 - 5:00	1 cent = \$50	2860/2200	H = Mar
Corn	ZC	CME Group	HKNUZ	8:30 - 12:15	17:00 - 5:00	1 cent = \$50	2363/1750	J = Apr
Oats	ZO	CME Group	HKNUZ	8:30 - 12:15	17:00 - 5:00	1 cent = \$50	1350/1000	K = May
Soybeans	ZS	CME Group	FHKNQUX	8:30 - 12:15	17:00 - 5:00	1 cent = \$50	3375/2500	M = June
Soymeal	ZM	CME Group	FHKNQUVZ	8:30 - 12:15	17:00 - 5:00	1 pt = \$1	1688/1250	N = July
Bean Oil	ZL	CME Group	FHKNQUVZ	8:30 - 12:15	17:00 - 5:00	1 pt = \$6	2025/1500	Q = Aug U = Sep V = Oct
MEATS								
Live Cattle	LC	CME Group	GJMQVZ	8:05 - 12:00	16:00 - 15:00	1 pt = \$4	1620/1200	X = Nov
Feeder Cattle	FC	CME Group	FHJKQUVX	8:05 - 12:00	16:00 - 15:00	1 pt = \$5	2025/1500	Z = Dec
Lean Hogs	LH	CME Group	GJMNQVZ	8:05 - 12:00	16:00 - 15:00	1 pt = \$4	1688/1250	
SOFTS								
Cocoa	ECO	ICE	HKNUZ		02:00 - 12:00	1 pt = \$10	1750/1250	
Sugar	ESB	ICE	HKNV		01:30 - 12:00	1 pt = \$11.20	3150/2250	
Orange Juice	EOJ	ICE	FHKNUX		07:00 - 12:00	1 pt = \$1.50	2590/1850	
Cotton	ECT	ICE	HKNVZ		19:00 - 12:30	1 pt = \$5	3780/2700	
Coffee	EKC	ICE	HKNUZ		01:30 - 12:00	1 pt = \$3.75	7160/5400	
CURRENCIES								
British Pound	6B	CME Group	HMUZ		16:00 - 15:00	1 pt = 6.25	2025/1500	
Canadian Dollar	6C	CME Group	HMUZ		16:00 - 15:00	1 pt = \$10	2430/1800	
Euro	6E	CME Group	HMUZ		16:00 - 15:00	1 pt = \$12.50	5400/4000	
Dollar Index	EDX	ICE	HMUZ		18:00 - 16:00	1 pt = \$10	2394/1800	
FINANCIALS								
T-Bond	ZB	CME Group	HMUZ		17:00 - 15:00	1 pt = \$31.25	4185/3100	
10-Yr T-Note	ZN	CME Group	HMUZ		17:00 - 15:00	1 pt = \$31.25	2160/1600	
E-Mini S&P	ES	CME Group	HMUZ		16:00 - 14:15	1 pt = \$50	5000/4000	
E-Mini Nasdaq	NQ	CME Group	HMUZ		16:00 - 14:15	1 pt = \$20	3500/2800	
E-Mini Dow	EDJ	CME Group	HMUZ		17:15 - 15:00	1 pt = \$5	5000/4000	
METALS								
Comex Gold	EGC	CME Group	GJMQVZ	6:20 - 11:30	16:00 - 15:15	1 pt = \$1	11475/8500	
Comex Silver	ESI	CME Group	HKNUZ	6:25 - 11:25	16:00 - 15:15	1 cent = \$50	24975/18500	
Comex Copper	EHG	CME Group	HKNUZ	6:10 - 11:00	16:00 - 15:15	1 pt = \$2.50	7763/5750	
ENERGIES								
Crude Oil	ECL	CME Group	All		16:00 - 15:15	1 pt = \$10	8100/6000	
Heating Oil	EHO	CME Group	All		16:00 - 15:15	1 pt = \$4.20	8775/6500	
RBOB Gasoline	ERB	CME Group	All		16:00 - 15:15	1 pt = \$4.20	9113/6750	
Natural Gas	ENG	CME Group	All		16:00 - 15:15	1 pt = \$10	3375/2500	

The first figure represents the initial Margin, the second figure represents the Maintenance Margin. For hedgers, the Maintenance Margin number represents both of your margin requirements. The information contained herein has been compiled from sources believed to be reliable; however, there is no guarantee of accuracy or completeness. The information is subject to change without notice. Other futures contracts are available to trade but are not listed on this margin sheet. Contact your account representative for more information.