



**MARGIN REQUIREMENTS**

**5/28/2004**

COMMODITY	Symbol	Exchange	Months Traded	Trading Hours (MST)	Electronic Session (MST)	Point Value	Initial/Maint Margin	Month Code
<b>GRAINS</b>								
CBT Wheat	W	CBOT	HKNUZ	8:30 - 12:15	19:30 - 5:00	1 cent = \$50	1181/875	F = Jan
KC Wheat	KW	KCBOT	HKNUZ	8:30 - 12:15		1 cent = \$50	1125/900	G = Feb
MGE Wheat	MW	MGE	HKNUZ	8:30 - 12:15		1 cent = \$50	1170/900	H = Mar
Corn	C	CBOT	HKNUZ	8:30 - 12:15	19:30 - 5:00	1 cent = \$50	608/450	J = Apr
Oats	O	CBOT	HKNUZ	8:30 - 12:15	19:30 - 5:00	1 cent = \$50	473/350	K = May
Soybeans	S	CBOT	FHKNQUX	8:30 - 12:15	19:30 - 5:00	1 cent = \$50	3105/2300	M = June
Soymeal	SM	CBOT	FHKNQUVZ	8:30 - 12:15	19:30 - 5:00	1 pt = \$1	2160/1600	N = July
Bean Oil	BO	CBOT	FHKNQUVZ	8:30 - 12:15	19:30 - 5:00	1 pt = \$6	1148/850	Q = Aug
Rough Rice	RR	CBOT	FHKNUX	8:15 - 12:30	19:30 - 5:00	1 cent = \$20	1080/800	U = Sep
<b>MEATS</b>								
Live Cattle	LC	CME	GJMQVZ	8:05 - 12:00		1 pt = \$4	1350/1000	Z = Dec
Feeder Cattle	FC	CME	FHJKQUVX	8:05 - 12:00		1 pt = \$5	1620/1200	
Lean Hogs	LH	CME	GJMNQVZ	8:10 - 12:00		1 pt = \$4	1080/800	
Pork Bellies	PB	CME	GHKNQ	8:10 - 12:00		1 pt = \$4	1620/1200	
<b>SOFTS</b>								
Cocoa	CC	NYBOT	HKNUZ	6:00 - 9:50		1 pt = \$10	1190/850	
Sugar	SB	NYBOT	HKNV	7:00 - 10:00		1 pt = \$11.20	840/600	
Orange Juice	OJ	NYBOT	FHKNUX	10:30 - 12:45		1 pt = \$1.50	560/400	
Lumber	LB	CME	FHKNUX	8:00 - 12:05		1 pt = \$1.10	1650/1100	
Cotton	CT	NYBOT	HKNVZ	10:15 - 13:00		1 pt = \$5	2240/1600	
Coffee	KC	NYBOT	HKNUZ	7:00 - 9:45		1 pt = \$3.75	1680/1200	
<b>CURRENCIES</b>								
Swiss Franc	SF	CME	HMUZ	6:20 - 13:00	16:00 - 15:00	1 pt = \$12.50	2228/1650	
British Pound	BP	CME	HMUZ	6:20 - 13:00	16:00 - 15:00	1 pt = \$6.25	2295/1700	
Japanese Yen	JY	CME	HMUZ	6:20 - 13:00	16:00 - 15:00	1 pt = \$12.50	3105/2300	
Canadian Dollar	CD	CME	HMUZ	6:20 - 13:00	16:00 - 15:00	1 pt = \$10	1350/1000	
Euro	EU	CME	HMUZ	6:20 - 13:00	16:00 - 15:00	1 pt = \$12.50	3240/2400	
Eurodollar	ED	CME	HMUZ	6:20 - 13:00	16:00 - 15:00	1 pt = \$25	945/700	
Dollar Index	DX	NYBOT	HMUZ	6:05 - 13:00	17 - 22, 1 - 6	1 pt = \$10	1729/1300	
<b>FINANCIALS</b>								
T-Bond	US	CBOT	HMUZ	6:20 - 13:00	19:00 - 15:00	1 pt = \$31.25	2295/1700	
10-Yr T-Note	TY	CBOT	HMUZ	6:20 - 13:00	19:00 - 15:00	1 pt = \$31.25	1755/1300	
S&P 500	SP	CME	HMUZ	7:30 - 14:15	14:30 - 7:15	1 pt = \$2.50	20000/16000	
E-Mini S&P	ES	CME	HMUZ	24 hours	24 hrs	1 pt = \$50	4000/3200	
E-Mini Nasdaq	NQ	CME	HMUZ	14:30 - 14:15		1 pt = \$.20	3750/3000	
Dow Jones	DJ	CBOT	HMUZ	6:20 - 14:15	19:15 - 6:00	1 pt = \$10	5000/4000	
<b>METALS</b>								
Comex Gold	GC	COMEX	GJMQVZ	6:20 - 11:30	13:15 - 6:00	1 pt = \$1	2025/1500	
Comex Silver	SI	COMEX	HKNUZ	6:25 - 11:25	13:15 - 6:00	1 cent = \$50	3375/2500	
Comex Copper	HG	COMEX	HKNUZ	6:10 - 11:00	13:15 - 6:00	1 pt = \$2.50	2700/2000	
Platinum	PL	COMEX	FJNV	6:20 - 11:05	13:15 - 6:00	1 cent = \$50	2700/2000	
<b>ENERGIES</b>								
Crude Oil	CL	NYMEX	All	8:00 - 12:30	13:15 - 7:30	1 pt = \$10	5062/3750	
Heating Oil	HO	NYMEX	All	8:05 - 12:30	13:15 - 7:30	1 pt = \$4.20	5062/3750	
Unleaded Gas	HU	NYMEX	All	8:05 - 12:30	13:15 - 7:30	1 pt = \$4.20	8100/6000	
Natural Gas	NG	NYMEX	All	8:00 - 12:30	13:15 - 7:30	1 pt = \$10	5400/4000	

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.