

BOD Margin Values

Exchange	Cur	Initial	Maint	YearMonth	Source
20 - MISCELLANEOUS					
SAFEX SHR INDX	ZAR	128,090	128,090	201003	*
TGE AR COFFEE	JPY	11,081,977	11,081,977	201003	*
TOCOM ALUMINUM	JPY	22,030,896	22,030,896	201002	*
CCOM GASOLINE	JPY	13,515,754	13,515,754	201002	*
KLOF KLCI INDX	MYR	24,108	24,108	201002	*
TGE CORN	JPY	12,775,005	12,775,005	201003	*
OTC COTTON	USD	3,500	3,500	201003	*
BMF USD COMM	BRZ	20,673	20,673	201003	*
ADEX FTSEAS20R	EUR	2,720	2,720	201003	*
KSE KOSPI 200	KWN	19,880,715,706	13,253,420,653	201003	*
KFX USD/KRW	KWN	818,617,706	546,134,955	201002	*
KFX 3Y T-BOND	KWN	2,105,016,957	1,403,344,638	201003	*
IDEM MN S&PMIB	EUR	8,703	8,703	201003	*
IDEM S&P/MIB	EUR	43,514	43,514	201003	*
TOCOM PLATINUM	JPY	16,061,405	16,061,405	201002	*
TOCOM KEROSENE	JPY	33,170,430	33,170,430	201002	*
MALAY PALM OIL	MYR	33,390	33,390	201002	*
TOCOM CRD OIL	JPY	17,240,251	17,240,251	201002	*
TGE RED BEANS	JPY	5,577,365	5,577,365	201002	*
TOCOM RUBBER	JPY	10,707,603	10,707,603	201003	*
TGE RAW SUG	JPY	10,324,708	10,324,708	201003	*
SAF WHT MAIZE	ZAR	116,445	116,445	201003	*
SAF YEL MAIZE	ZAR	116,445	116,445	201003	*
SAFEX WHEAT	ZAR	89,275	89,275	201003	*
SAF SUNFLOWER	ZAR	97,038	97,038	201003	*
TOCOM SILVER	JPY	85,806,057	85,806,057	201002	*
SFX SOYBEAN	ZAR	36,605	36,605	201003	*
TNKR VOY TD3	USD	2,500	2,500	201002	*
TOCOM PALADIUM	JPY	2,855,552	2,855,552	201002	*
TGE SOYBEAN	JPY	11,921,446	11,921,446	201002	*
TGE NO-GMO SOY	JPY	10,907,719	10,907,719	201002	*
OTC WHEAT	USD	3,500	3,500	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
7W - USF					
SEF USD/CAD LG	CAD	2,860	2,200	201212	*
9N - NYSE Liffe					
NYL MSCI EAFE	USD	10,000	8,000	201003	*
NYL MSCI EMG	USD	9,375	7,500	201003	*
NYL MINI GOLD	USD	1,665	1,233	201002	*
NYL MINI SLVR	USD	1,350	1,000	201002	*
NYL GOLD FUT	USD	4,994	3,699	201002	*
NYL SILVER FUT	USD	6,750	5,000	201002	*
CBT - CHICAGO BOARD OF TRADE					
CBT BEAN MEAL	USD	2,025	1,500	201003	*
CBT BEAN OIL	USD	1,350	1,000	201003	*
DOW AVG INDEX	USD	13,000	10,400	201003	*
BOT RGH RICE	USD	1,350	1,000	201003	*
CBT T-BONDS	USD	3,240	2,400	201003	*
CBT TNOTE 10Y	USD	2,025	1,500	201003	*
CBT TNOTE 5Y	USD	1,080	800	201003	*
CBT TNOTE 2Y	USD	810	600	201003	*
CBOT GOLD	USD	5,399	3,999	201002	*
CBOT SILVER	USD	6,750	5,000	201003	*
CBT 3Y T-NOTE	USD	1,080	800	201003	*
CBT INT RT 30D	USD	301	223	201002	*
CBOT DJ-AIGCI	USD	1,215	900	201003	*
CBT ETHANL FWD	USD	1,438	1,065	201002	*
CBOT CORN	USD	1,350	1,000	201003	*
CBOT BIG DOW	USD	32,500	26,000	201003	*
CBT ETHANOL	USD	3,375	2,500	201003	*
CBT 5YR SWAP	USD	1,215	900	201003	*
CBT 10Y SWAP	USD	2,565	1,900	201003	*
CBOT OATS	USD	1,080	800	201003	*
CBOT SOYBEANS	USD	3,713	2,750	201003	*
CBOT WHEAT	USD	2,025	1,500	201003	*
CBT MINI CORN	USD	270	200	201003	*
CBT MINI ED	USD	338	250	201103	*

Exchange	Cur	Initial	Maint	YearMonth	Source
CBT MINI GOLD	USD	1,800	1,333	201002	*
CBT MINI SILVE	USD	1,620	1,200	201003	*
CBT MINI SYBN	USD	743	550	201003	*
CBT MINI \$5 DJ	USD	6,500	5,200	201003	*
CBT MINI WHEAT	USD	405	300	201003	*
CBT CORN CAL	USD	1,150	852	201003	*
CCX - CHICAGO CLIMATE FUTURES EXCH					
CCF 1ST EV 10B	USD			201012	*
CCF 1ST EV 30B	USD			201012	*
CCF 1ST EV 40B	USD			201012	*
CCF SULFUR V09	USD	150	150	201003	*
CCF SULFUR V11	USD	100	100	201012	*
CCF SULFUR FIN	USD	150	150	201002	*
CCF RGGI V09	USD	130	130	201002	*
CCF RGGI V10	USD	130	130	201012	*
CCF RGGI V12	USD	130	130	201212	*
CCF CFI-US	USD	500	500	201301	*
CCF CCAR V09	USD	300	300	201003	*
CCF CARBON	USD	80	80	201012	*
CCF CCAR-CRT	USD	300	300	201012	*
CCF NOX 2009	USD	130	100	201002	*
CCF NOX 2010	USD	130	100	201002	*
CFE - CBOE FUTURES EXCHANGE (CFE)					
12MTH VARIANCE	USD	8,125	6,500	201012	*
CFE MINI VIX	USD	450	360	201003	*
CFE VIX	USD	4,500	3,600	201002	*
CME - INTERNATIONAL MONETARY MARKET					
ONEC UNTD HLTH	USD	650	650	201006	*
ONEC WALGREEN	USD	664	664	201006	*
IMM CSI COMP	USD	1,350	1,000	201011	*
IMM CSI BOSTN	USD	1,688	1,250	201111	*
IMM CSI VEGAS	USD	2,025	1,500	201011	*
IMM CSI L.A.	USD	2,025	1,500	201011	*

Exchange	Cur	Initial	Maint	YearMonth	Source
IMM CSI MIAMI	USD	2,025	1,500	201005	*
IMM CSI NYCOM	USD	1,688	1,250	201005	*
IMM CSI SFNCO	USD	2,025	1,500	201011	*
ONEC KRAFT	USD	563	563	201006	*
ONEC MASSEY	USD	1,057	1,057	201003	*
ONEC FREPRT-MC	USD	1,336	1,336	201003	*
ONEC FEDEX	USD	1,575	1,575	201006	*
ONEC DEVON NRG	USD	1,333	1,333	201006	*
IMM MINI MSCI	USD	10,000	8,000	201003	*
ONEC COMCAST A	USD	340	340	201006	*
ONEC CAPITAL 1	USD	837	837	201006	*
ONEC COSTCO	USD	1,165	1,165	201006	*
ONEC CVS/CRMK	USD	622	622	201006	*
ONEC FNCL SPDR	USD	2,742	2,742	201003	*
ONEC BKR HUGHES	USD	903	903	201006	*
ONEC CIT GROUP	USD	1	1	201003	*
IMM RNMBI/USD	USD	1,215	900	201003	*
ONEC OCCIDENTL	USD	1,518	1,518	201006	*
ONEC CONOCO	USD	944	944	201006	*
ONEC SARA LEE	USD	243	243	201006	*
ONEC WEYERHAEU	USD	847	847	201006	*
ONEC SOUTHERN	USD	624	624	201006	*
CME CATTLE	USD	1,080	800	201002	*
CME PORK BEL	USD	1,620	1,200	201002	*
CME FDR CATTLE	USD	1,350	1,000	201003	*
ONEC ALLSTATE	USD	680	680	201006	*
IMM 5M HDD BL	USD	591	591	201003	*
ONEC ABBOTT	USD	1,069	1,069	201006	*
IMM CAD/AUD	CAD	7,425	5,500	201003	*
IMM AUST DLR	USD	3,375	2,500	201003	*
ONEC AM ELEC	USD	660	660	201006	*
ONEC AMGEN SSF	USD	1,152	1,152	201006	*
IMM JPY/AUD	JPY	13,500	10,000	201003	*
ONEC AMAT SSF	USD	235	235	201003	*
IMM NZD/AUD	NZD	6,750	5,000	201003	*
ONEC ALCOA SSF	USD	367	367	201003	*
ONEC APPLE	USD	3,842	3,842	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
ONEC AXP SSF	USD	748	748	201006	*
ONEC AMAZON	USD	2,375	2,375	201003	*
ONEC BAC SSF	USD	443	443	201006	*
ONEC BOENG SSF	USD	1,180	1,180	201006	*
IMM CHF/GBP	CHF	6,750	5,000	201003	*
ONEC BNK OF NY	USD	667	667	201006	*
ONEC BMYRS SSF	USD	474	474	201006	*
IMM B-POUNDS	USD	2,700	2,000	201003	*
BRAZ REAL	USD	4,200	3,000	201003	*
IMM JPY/GBP	JPY	13,500	10,000	201003	*
ONEC NYSE GRP	USD	576	576	201006	*
IMM CANADIAN \$	USD	2,430	1,800	201003	*
ONEC COMCAST	USD	290	290	201006	*
IMM AUD/EURO	AUD	8,775	6,500	201003	*
CME CSH BUTTER	USD	810	600	201002	*
IMM CAD/EURO	CAD	4,725	3,500	201003	*
ONEC BAXTER	USD	1,116	1,116	201006	*
ONEC CTGRP SSF	USD	112	112	201003	*
ONEC CTRPLR	USD	1,021	1,021	201006	*
IMM NOK/EURO	NOK	45,900	34,000	201003	*
ONEC COKE SSF	USD	1,052	1,052	201006	*
ONEC CISCO SSF	USD	463	463	201006	*
ONEC CVX SSF	USD	1,401	1,401	201006	*
IMM JPY/CAD	JPY	114,750	85,000	201003	*
IMM HDD LON	GBP	510	378	201002	*
IMM HDD AMS	EUR	662	490	201002	*
CME FLUID MILK	USD	810	600	201002	*
ONEC DUPNT SSF	USD	635	635	201006	*
ONEC DOW CHEM	USD	530	530	201006	*
CME CL IV MILK	USD	1,350	1,000	201002	*
ONEC DELL SSF	USD	261	261	201006	*
ONEC DIAMOND	USD	1,991	1,991	201003	*
ONEC SNDSK SSF	USD	812	812	201002	*
CME DRY WHEY	USD	1,215	900	201002	*
IMM SWISS FRC	USD	3,713	2,750	201003	*
IMM EMINI EUR	USD	2,025	1,500	201003	*
IMM EURO FX	USD	4,050	3,000	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
IMM EURO DLR	USD	1,013	750	201002	*
IMM MIN EURDLR	USD	1,013	750	201003	*
IMM 1M LIBOR	USD	810	600	201002	*
IMM MINI SP600	USD	3,250	2,600	201003	*
EMINI S&P 500	USD	5,625	4,500	201003	*
ONEC XOM SSF	USD	1,408	1,408	201006	*
IMM EUROYEN	JPY	1,620	1,200	201003	*
ONEC GEN DYNMC	USD	1,357	1,357	201006	*
ONEC FORD SSF	USD	333	333	201006	*
ONEC GE SSF	USD	319	319	201003	*
ONEC GOOGLE	USD	10,551	10,551	201006	*
CME GOLDMAN	USD	5,250	3,500	201002	*
ONEC OILVARCO	USD	1,187	1,187	201006	*
ONEC GLDMN SSF	USD	4,665	4,665	201003	*
ONEC HJ HEINZ	USD	849	849	201006	*
IMM HDD NYC	USD	913	676	201002	*
IMM HDD DAL	USD	1,251	927	201002	*
ONEC HAL SSF	USD	793	793	201003	*
ONEC HD SSF	USD	550	550	201006	*
ONEC HONEY SSF	USD	743	743	201006	*
ONEC HP SSF	USD	1,051	1,051	201003	*
ONEC STH COPPR	USD	885	885	201003	*
ONEC AVON	USD	598	598	201006	*
ONEC CAMPBELL	USD	644	644	201006	*
ONEC IBM SSF	USD	2,441	2,441	201006	*
ONEC INTEL SSF	USD	378	378	201006	*
IMM JYEN	USD	4,050	3,000	201003	*
IMM RGRS TRKRS	USD	4	4	201010	*
IMM EMINI YEN	USD	2,025	1,500	201003	*
ONEC JPM SSF	USD	960	960	201003	*
ONEC NASDAQ	USD	385	385	201003	*
ONEC JNJ SSF	USD	1,234	1,234	201006	*
IMM WON/USD	USD	6,075	4,500	201002	*
IMM SEK/EURO	SEK	45,900	34,000	201003	*
IMM USD/SKR	USD	13,500	10,000	201003	*
CME REV LUMBER	USD	1,650	1,100	201003	*
CME LEAN HOGS	USD	1,418	1,050	201002	*

Exchange	Cur	Initial	Maint	YearMonth	Source
ONEC LOWES	USD	431	431	201006	*
ONEC MCD SSF	USD	1,261	1,261	201006	*
ONEC EMC SSF	USD	333	333	201006	*
IMM S&P 400	USD	37,500	30,000	201003	*
IMM EMINI MDCP	USD	7,500	6,000	201003	*
ONEC MEDTRONIC	USD	842	842	201006	*
ONEC MERCK SSF	USD	728	728	201006	*
ONEC MN MM SSF	USD	1,565	1,565	201006	*
IMM MEX PESO	USD	2,500	2,000	201002	*
ONEC MSFT SSF	USD	554	554	201003	*
ONEC MSDW SSF	USD	797	797	201006	*
NIKKEI 225-YEN	JPY	62,500	50,000	201003	*
IMM NASDQ 100	USD	17,500	14,000	201003	*
NEW ZEALAND \$	USD	2,700	2,000	201003	*
CME NFD MILK	USD	1,485	1,100	201002	*
IMM NIKKEI	USD	6,250	5,000	201003	*
ONEC NIKE B	USD	1,232	1,232	201006	*
IMM EMINI NSDQ	USD	3,500	2,800	201003	*
ONEC AT&T CORP	USD	28	28	201006	*
ONEC LIZ CLAIB	USD	156	156	201006	*
ONEC MASTERCAR	USD	4,445	4,445	201006	*
ONEC PHILIP MO	USD	906	906	201006	*
ONEC ORCLE SSF	USD	462	462	201006	*
ONEC PEPSI SSF	USD	1,175	1,175	201006	*
ONEC PFIZR SSF	USD	356	356	201006	*
ONEC P&G SSF	USD	1,218	1,218	201006	*
ONEC ALTRIA	USD	374	374	201006	*
ONEC QCOMM SSF	USD	758	758	201006	*
ONEC COLGATE	USD	1,586	1,586	201006	*
S AFRCAN RAND	USD	4,050	3,000	201003	*
ONE REGIONS	USD	184	184	201006	*
IMM EURO FX/SF	CHF	3,375	2,500	201003	*
ONEC RIMM LTD	USD	1,617	1,617	201003	*
IMM EURO FX/BP	GBP	3,375	2,500	201003	*
ONEC RAYTHEON	USD	1,073	1,073	201006	*
RUSSIAN RUBLE	USD	6,750	4,500	201003	*
IMM EURO FX/JY	JPY	81,000	60,000	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
ONEC AT&T INC	USD	493	493	201006	*
ONEC SLB SSF	USD	1,678	1,678	201006	*
IMM S&P 500	USD	28,125	22,500	201003	*
S&P CIT VALUE	USD	13,750	11,000	201003	*
ONEC TARGET	USD	976	976	201006	*
ONEC T.I. SSF	USD	450	450	201006	*
ONEC TWX SSF	USD	544	544	201006	*
ONEC US BANC RP	USD	473	473	201006	*
IMM USD/NOK	USD	18,900	14,000	201003	*
ONEC UPS	USD	1,139	1,139	201003	*
ONEC UT SSF	USD	1,313	1,313	201006	*
ONEC VRZN SSF	USD	564	564	201006	*
ONEC WILLIAMS	USD	406	406	201006	*
ONEC WLMRT SSF	USD	1,068	1,068	201003	*
ONEC WASTE MGT	USD	645	645	201003	*
CME KRFT PULP	USD	304	225	201002	*
ONEC DISNY SSF	USD	594	594	201006	*
ONEC ENTERGY	USD	1,514	1,514	201006	*
IMM E-MSCI EM	USD	9,375	7,500	201003	*
ONEC YAHOO SSF	USD	301	301	201003	*
IMM EURO/PLN	EUR	6,750	5,000	201003	*
ONEC XEROX	USD	190	190	201006	*
EUX - DTB - EUREX					
EUX GOLD FUT	USD	8,475	8,475	201002	*
EURX EUROBOBL	EUR	1,000	1,000	201003	*
EURX E-BUND	EUR	1,870	1,870	201003	*
EURX EURO-BUXL	EUR	2,800	2,800	201003	*
EURX 3M EURIBR	EUR	625	625	201009	*
DJ EURO BANKS	EUR	1,310	1,310	201003	*
EUX EURO-BTP	EUR	1,160	1,160	201003	*
DTB DAX INDEX	EUR	11,315	11,315	201003	*
NEW SOF INDEX	CHF	4,920	4,920	201003	*
EURS MDAX	EUR	3,114	3,114	201003	*
P2 EU CARB	EUR	1,700	1,700	201012	*
EUX CER F2CR	EUR	1,300	1,300	201012	*
EUX EUA F2EA	EUR	1,700	1,700	201012	*

Exchange	Cur	Initial	Maint	YearMonth	Source
EUREX SW BND	CHF	1,770	1,770	201003	*
EURO E-SCHATZ	EUR	350	350	201003	*
DTB EU STX 50	EUR	2,257	2,257	201003	*
DTB DJSTOXX 50	EUR	1,963	1,963	201003	*
EURX TECDAX 50	EUR	1,584	1,584	201003	*
EXO - EUROPEAN OPTION EXCHANGE EOE					
EOE INDEX	EUR	26,924	26,924	201002	*
HKF - HONG KONG FUTURES EXCHANGE					
HKEX 3M HIBOR	HKD	2,010	2,010	201003	*
HKE GOLD	USD	6,620	6,620	201002	*
HKE H-SHARES	HKD	48,250	48,250	201002	*
HK HANG SENG	HKD	65,400	65,400	201002	*
HKFE MINI HSI	HKD	13,080	13,080	201002	*
IPE - INTERNATIONAL PETROLEUM EXCH					
ICE GMR/TETCO	USD	2,200	2,200	201002	*
ICE GMR/TRCOZ6	USD	2,300	2,300	201002	*
ICE MT BLV PPN	USD	2,963	2,963	201002	*
ICE ARGUS PPN	USD	60,000	60,000	201002	*
ICE PJM WHDAPK	USD	82	82	201002	*
ICE MISOCPKMTM	USD	72	72	201002	*
ICE MISOCOPMTH	USD	9	9	201002	*
ICE NYSIO A OF	USD	200	200	201002	*
ICE FLTCOZN3NG	USD	250	250	201002	*
ICE FERCSONGLA	USD	300	300	201002	*
ICE TENNZNL500	USD	275	275	201004	*
ICE NGPCOSOTEX	USD	225	225	201002	*
IPE BRT CRUDE	USD	4,000	4,000	201003	*
ICE BRENT 1 LN	USD	3,240	3,240	201002	*
ICE WTI/BRENT	USD	1,100	1,100	201002	*
ICE ECX CER	EUR	800	800	201012	*
ICE CINERGY PK	USD	3,200	3,200	201002	*
IPE CO2 EMISSN	EUR	870	870	201012	*
ICE WTILSCRUDE	USD	4,400	4,400	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
ICE DBAI1STLN	USD	2,652	2,652	201002	*
ICE ETHANE SWP	USD	1,740	1,740	201002	*
ICE GO1/BRT 1L	USD	1,998	1,998	201002	*
IPE GAS OIL	USD	3,200	3,200	201002	*
ICE GSOILBRNT	USD	14,984	14,984	201002	*
ICE 1ST GASOIL	USD	3,200	3,200	201002	*
ICE	USD	1,800	1,800	201002	*
ICE 380SGBM D1	USD	17,000	17,000	201002	*
ICE SG.5%BM D2	USD	3,000	3,000	201002	*
ICE 180SGBM D1	USD	16,750	16,750	201002	*
ICE MID C PEAK	USD	2,400	2,400	201002	*
ICE AEP-D PEAK	USD	4,144	4,144	201002	*
ICE NYISO A PK	USD	3,304	3,304	201002	*
ICE NYM ALBRTA	USD	700	700	201003	*
ICE NYM CHCGO	USD	600	600	201003	*
ICE NEPOOL PK	USD	4,800	4,800	201002	*
ICE TETCO SWP	USD	500	500	201003	*
ICE NYISO G PK	USD	5,104	5,104	201002	*
ICE NYM HHBAS	USD	40	40	201003	*
CE TRNSCO SWP	USD	1,300	1,300	201003	*
ICE PANHAN SWP	USD	800	800	201003	*
ICE DOMIN SWP	USD	275	275	201003	*
ICE NYM MALIN	USD	800	800	201003	*
ICE HH NG SWAP	USD	1,300	1,300	201003	*
ICE NEPOOL OPK	USD	225	225	201002	*
ICE NP 15 PEAK	USD	1,728	1,728	201002	*
ICE NYM PG&E	USD	800	800	201003	*
ICE NYM NWP RK	USD	1,200	1,200	201003	*
ICE NYM SOCAL	USD	900	900	201003	*
ICE COLUMB SWP	USD	101	101	201003	*
ICE NYM SUMAS	USD	800	800	201003	*
ICE WAHA SWP	USD	700	700	201003	*
3CE PERMN SWP	USD	1,100	1,100	201003	*
ICE NYM HHINDX	USD	1,200	1,200	201002	*
ICE TEXOK SWP	USD	450	450	201003	*
ICE NYM HOUSTN	USD	600	600	201003	*
ICE ROCKY SWP	USD	1,000	1,000	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
ICE SAN JN SWP	USD	1,000	1,000	201003	*
ICE VENTURA	USD	800	800	201003	*
ICE DEMARCATN	USD	650	650	201003	*
ICE MIDCONTNT	USD	700	700	201003	*
ICE MICHCON	USD	500	500	201003	*
ICE TET STHTEX	USD	275	275	201003	*
ICE TRANSCO 65	USD	80	80	201003	*
ICE NY HEATOIL	USD	4,599	4,599	201003	*
ICE RBOB UNGAS	USD	4,498	4,498	201003	*
ICE PJM OFF PK	USD	190	190	201002	*
ICE HOUSTN SHP	USD	48	48	201101	*
ICE PALOVD PWR	USD	125	125	201002	*
ICE SP-15 OFP	USD	106	106	201002	*
ICE MID-C OFP	USD	103	103	201002	*
ICE MISO CN OP	USD	96	96	201001	*
ICE SFS OIL SW	USD	4,000	4,000	201002	*
ICE FOX OIL SW	USD	6,000	6,000	201002	*
ICE BOB OIL SW	USD	20,024	20,024	201002	*
ICE 180SING WS	USD	15,090	15,090	201002	*
ICE 280SING SW	USD	14,910	14,910	201002	*
ICE 3.5% RDAMB	USD	16,580	16,580	201002	*
ICE PHH NT GAS	USD	1,300	1,300	201003	*
ICE CRUDE DIFF	USD	300	300	201002	*
ICE PJM WST PK	USD	4,200	4,200	201002	*
ICE RDAM COAL	USD	3,700	3,700	201002	*
ICE RICH COAL	USD	4,220	4,220	201002	*
ICE N.ILL PEAK	USD	4,680	4,680	201002	*
ICE TENSEE SWP	USD	200	200	201003	*
ICE CNTRPT SWP	USD	800	800	201003	*
ICE ERCOT NRTH	USD	5,104	5,104	201002	*
ICE PALO V PK	USD	1,900	1,900	201002	*
ICE PRPANE SWP	USD	2,304	2,304	201002	*
ICE SP 15 PEAK	USD	1,800	1,800	201002	*
ICE SG JETK SW	USD	2,700	2,700	201002	*
ICE 180/380 SW	USD	1,200	1,200	201002	*
ICE .5%GO/GOIL	USD	2,180	2,180	201002	*
ICE JETK/.5%SW	USD	620	620	201010	*

Exchange	Cur	Initial	Maint	YearMonth	Source
ICE SG .5% GO	USD	2,630	2,630	201002	*
IPE GAS-NBP	GBP	1,550	1,550	201003	*
ICE WTI 1 LINE	USD	3,690	3,690	201012	*
ICE COLGULFBAS	USD	100	100	201003	*
ICE TCOZN4BASI	USD	250	250	201004	*
ICE CHGOINDXSW	USD	1,100	1,100	201002	*
ICE PNHNDLINDX	USD	1,100	1,100	201002	*
ICE NYISO G OP	USD	225	225	201002	*
ICE COLTCOINDX	USD	56	56	201004	*
ICE N-BUTISOSW	USD	2,807	2,807	201002	*
ICE NATGOAONSW	USD	2,808	2,808	201002	*
KCB - KANSAS CITY BOARD OF TRADE					
KC WHEAT	USD	1,875	1,500	201003	*
LFO - LONDON INTL FINANCIAL FUTURES LFOX					
LDN COCOA	GBP	1,500	1,500	201003	*
LDN SUGAR 5	USD	2,500	2,500	201003	*
LDN EEC WHEAT	GBP	1,200	1,200	200805	*
LIF ROBUSTA 10	USD	1,100	1,100	201003	*
LIF - LONDON INTL FINANCIAL FUTURES					
LIF 3M EONIA	EUR	450	450	201003	*
LIF 3M EURDLR	USD	1,100	1,100	201003	*
NEW FTSE 100	GBP	2,475	2,475	201003	*
LIF SHORT GILT	GBP	1,500	1,500	201003	*
LIF 2Y SWAPNT	EUR	550	550	201003	*
LIF 5Y SWAPNT	EUR	1,200	1,200	201003	*
LIF 10Y SWAPNT	EUR	2,000	2,000	201003	*
LIF MSCI PANEU	EUR	938	938	201003	*
LIF LONG GILT	GBP	2,500	2,500	201003	*
LIF 3M STG IR	GBP	475	475	201003	*
LIF 3M EURO SF	CHF	500	500	201003	*
LIF J G B	JPY	1,130,000	1,130,000	201003	*
LIF 3M EURIBOR	EUR	775	775	201002	*

Exchange	Cur	Initial	Maint	YearMonth	Source
LME - LONDON METALS EXCHANGE					
LME ALUM US	USD	4,000	4,000	201002	*
LME COPPER US	USD	13,750	13,750	201002	*
LME NICKEL US	USD	12,599	12,599	201002	*
LME LEAD US	USD	6,250	6,250	201002	*
LME TIN US	USD	8,999	8,999	201002	*
LME ZINC US	USD	5,249	5,249	201002	*
LME ZINC US	USD	5,250	5,250	201002	*
MAT - MATIF FUTURES EXCHANGE					
MTF MIL WHEAT	EUR	450	450	201003	*
MTF CORN	EUR	500	500	201003	*
MTF RAPESEED	EUR	800	800	201005	*
MEF - MEFFSA					
MEFF IBEX 35+	EUR	32,635	32,635	201002	*
MEF 1BX35 MIN	EUR	3,264	3,264	201002	*
MFE - MONTREAL FUTURES EXCHANGE					
CDN BNK ACCEP	CAD	857	803	201003	*
CDN GOVT BOND	CAD	2,891	2,784	201003	*
ME CO2E PHYS	CAD	482	428	201106	*
ME FIN INDEX	CAD	4,979	4,765	201003	*
ME S&P CAN 60	CAD	16,971	16,756	201003	*
MGE - MINNEAPOLIS GRAIN EXCHANGE					
MPLS WHEAT	USD	2,145	1,650	201003	*
MGE SRI	USD	2,145	1,650	201004	*
MNP - MONEP					
MONEP CAC40 EU	EUR	2,500	2,500	201002	*
MNP FTSE EU 80	EUR	2,500	2,500	201003	*
NONE - Unmapped					
ELX 5YR NOTES	USD	800	800	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
ELX 10YR NOTES	USD	1,500	1,500	201003	*
ELX 2YR NOTES	USD	600	600	201003	*
NYB - NEW YORK COFFEE & SUGAR EXCH					
CSC SUGAR 11	USD	1,260	900	201003	*
CSC SUGAR 11	USD	2,520	1,800	201003	*
NYC COTTON	USD	2,100	1,500	201003	*
CSC COFFEE C	USD	3,640	2,600	201003	*
NYCE FCOJ-A	USD	2,100	1,500	201003	*
FINEX AD/NZ	NZD	4,389	3,300	201003	*
FINEX AUD/CAD	CAD	3,990	3,000	201003	*
AUSSIE\$/US\$	USD	4,921	3,700	201003	*
NYF CCI	USD	7,000	7,000	201002	*
CSC COCOA-METR	USD	2,520	1,800	201003	*
FINEX EURO/JY	JPY	37,240	28,000	201003	*
FINEX S EUR/US	USD	2,926	2,200	201003	*
FINEX EURO/CD	CAD	3,591	2,700	201003	*
FINEX EUR/CZK	CZK	33,250	25,000	201003	*
FINEX EURO/BP	GBP	1,330	1,000	201003	*
FINEX GBP/NZD	NZD	9,310	7,000	201003	*
FINEX EUR/HUF	HUF	62,510	47,000	201003	*
FINEX CAD/JPY	JPY	73,150	55,000	201003	*
ICEUS SM US/SK	SEK	26,600	20,000	201003	*
MINI GBP/USD	USD	3,059	2,300	201003	*
FINEX NOK/SEK	SEK	9,310	7,000	201003	*
COTTON DELY TN	NOK	19,950	15,000	201003	*
FINEX EURO/NK	NOK	15,960	12,000	201003	*
FINEX GBP/CAD	CAD	6,251	4,700	201003	*
FINEX GBP/AUD	AUD	4,788	3,600	201003	*
FINEX EUR/AUD	AUD	3,325	2,500	201003	*
NYF SM RUSS1K	USD	3,000	3,000	201003	*
FINEX EURO/SK	SEK	23,940	18,000	201003	*
FINEX EURO/SF	CHF	998	750	201003	*
ICEUS SUGAR16	USD	3,220	2,300	201003	*
MINI USD/JPY	JPY	29,925	22,500	201003	*
B PND/S FRANC	CHF	3,990	3,000	201003	*
MINI USD/CAD	CAD	3,458	2,600	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
BPOUND/J YEN	JPY	58,520	44,000	201003	*
NYF SM RUSS2K	USD	4,000	4,000	201003	*
ICEUS SM US/CZ	CZK	45,220	34,000	201003	*
ICEUS SM US/HF	HUF	81,130	61,000	201003	*
NYC USD IDX	USD	1,596	1,200	201003	*
FINEX AD/JY	JPY	67,830	51,000	201003	*
FINEX NZD/JPY	JPY	53,200	40,000	201003	*
US\$/SAF RAND	ZAR	26,600	20,000	201003	*
NEW ZEAL\$/US\$	USD	3,990	3,000	201003	*
FINEX SF/JY	JPY	39,900	30,000	201003	*

NYM - NEW YORK MERCANTILE EXCHANGE

NYM ETHYLENE	USD	3,300	3,000	201002	*
NYM PPN MT BLV	USD	3,850	3,500	201002	*
CMX GOLD	USD	5,403	4,002	201002	*
CMX SILVER	USD	6,075	4,500	201002	*
NYM UL10FOBSWP	USD	44,000	40,000	201003	*
NYM LDH PRPANE	USD	3,850	3,500	201002	*
NYM ETHANE	USD	2,750	2,500	201003	*
NYM COL GLF NG	USD	165	150	201002	*
CMX EMINI SILV	USD	1,215	900	201003	*
NYM IDM CER	EUR	1,350	1,000	201012	*
NYM IDM EUA	EUR	1,350	1,000	201012	*
NYM TN 800LEG	USD	220	200	201004	*
NYM ARGPNFESWP	USD	49,500	45,000	201002	*
NYM EU GASOIL	USD	5,400	4,000	201002	*
NYM EBOBOXYBOM	USD	44,000	40,000	201002	*
NYM EBOBCRKSWP	USD	3,300	3,000	201002	*
NYM MB NG 5DPL	USD	4,400	4,000	201002	*
NYM GC HO/HO	USD	1,375	1,250	201002	*
NY PLATINUM	USD	6,075	4,500	201004	*
NYM TX EWLA NG	USD	220	200	201004	*
NYM TRANSCOZN2	USD	220	200	201002	*
NYM CONWAY PPN	USD	4,400	4,000	201002	*
NYM CONWAY NG	USD	4,950	4,500	201002	*
CMX EMINI GOLD	USD	1,783	1,321	201004	*
NYM ONEOKOK NG	USD	550	500	201004	*

Exchange	Cur	Initial	Maint	YearMonth	Source
NYM SO STAR NG	USD	825	750	201002	*
NY PALLADIUM	USD	2,363	1,750	201003	*
NYM U308 SWAP	USD	2,200	2,000	201010	*
NYM CHGOETHNL	USD	4,400	4,000	201002	*
NYM EIADSLSWAP	USD	5,500	5,000	201002	*
NYM MT BLV PPN	USD	3,850	3,500	201002	*
NYM BRENT SWP	USD	3,850	3,500	201012	*
NYM HEAT FIN	USD	4,400	4,000	201003	*
NYM WTIBRENTCL	USD	660	600	201004	*
NYM BRENT LD	USD	4,400	4,000	201003	*
NYM MT BLV ETH	USD	2,750	2,500	201002	*
NYM CIG SWAP	USD	825	750	201003	*
NYM COCOA FUT	USD	3,300	3,000	201003	*
NYM WTICAL	USD	3,833	2,839	201002	*
NY LT CRUDE	USD	5,400	4,000	201002	*
NYM BRENT CAL	USD	4,725	3,500	201002	*
NYM TRANSCO Z3	USD	165	150	201003	*
NYM MT VLV ETH	USD	5,500	5,000	201002	*
NYM BRENTDUBAI	USD	2,200	2,000	201002	*
NYM DUBAICAL	USD	5,400	4,000	201002	*
NYM DJ MID CO	USD	3,300	3,000	201002	*
NYM CIN OFFSWP	USD	2,750	2,500	201002	*
NYM CIN PK SWP	USD	2,750	2,500	201002	*
NYM EU NAP CRK	USD	2,200	2,000	201002	*
NYM EURGAS OET	USD	6,600	6,000	201004	*
NYM SING E/WST	USD	8,800	8,000	201002	*
NYM NYETHANOL	USD	5,500	5,000	201002	*
NYM 1.0NWE OIL	USD	2,475	2,250	201101	*
NYM 3.5NWE OIL	USD	2,475	2,250	201002	*
NYM FLGAS3 SWP	USD	165	150	201003	*
NYM FO CAR/BAR	USD	6,050	5,500	201002	*
NYM BRENTFLINE	USD	608	450	201002	*
NYM EURGAS OGA	USD	2,475	2,250	201002	*
NYM CLMBIA GL	USD	165	150	201003	*
NYM GCOAST GAS	USD	4,400	4,000	201002	*
NYM EURGASOGT	USD	44,000	40,000	201002	*
NYM GASOIL CAL	USD	33,000	30,000	201002	*

Exchange	Cur	Initial	Maint	YearMonth	Source
NYM GASOIL CRK	USD	4,050	3,000	201002	*
NYM NE INHUBOP	USD	27	20	201002	*
NYM CINHUBRTPK	USD	220	200	201002	*
NYM CINHUBRTOP	USD	17	15	201002	*
NYM CINHUBDAPK	USD	220	200	201002	*
NYM EURGAS OHA	USD	3,300	3,000	201002	*
NYM HENRYBAIS2	USD	135	100	201003	*
CMX HG COPPER	USD	4,725	3,500	201002	*
NYM HEATNG CK	USD	1,719	1,563	201002	*
NY HEATING OIL	USD	5,400	4,000	201002	*
DOMINION INDEX	USD	165	150	201004	*
NYM HH INDEX	USD	1,350	1,000	201002	*
HOUSTON INDEX	USD	1,650	1,500	201002	*
TRANSCO Z6 IDX	USD	110	100	201004	*
TETCO M-3 IDX	USD	550	500	201003	*
NYM WAHA INDEX	USD	2,200	2,000	201002	*
NYM JPNAPHTHA	USD	44,000	40,000	201002	*
NYM EURGAS OJC	USD	11,000	10,000	201002	*
NYM LACARBOB	USD	6,600	6,000	201002	*
NYM PJM MONTH	USD	3,928	3,571	201002	*
NYM PJM OFF	USD	3,375	2,500	201002	*
NYM EURGAS OJR	USD	11,000	10,000	201002	*
NYM LAJETSPRD	USD	3,850	3,500	201002	*
NYM CINHUBDAOP	USD	14	10	201002	*
NYM NYISOZNAPK	USD	330	300	201007	*
ISO NE OFF-PK	USD	3,300	3,000	201002	*
NYM LACARBDSL	USD	3,850	3,500	201002	*
NYM JETKER SWP	USD	4,950	4,500	201002	*
NYM COFFEE FUT	USD	4,400	4,000	201003	*
NYM PJM NI OPD	USD	11	10	201002	*
NYM TCOZN2INDX	USD	1,485	1,100	201004	*
UD GC ULSD HO	USD	1,100	1,000	201002	*
NYM GC ULSD SW	USD	4,950	4,500	201002	*
NYM GCJTVNYMHO	USD	1,650	1,500	201002	*
NYM GC6FUELCRK	USD	2,200	2,000	201002	*
NYM GCN6FUEL3%	USD	3,850	3,500	201002	*
NYM NYRESFUELC	USD	2,200	2,000	201002	*

Exchange	Cur	Initial	Maint	YearMonth	Source
NYM NYRESFL1%	USD	3,850	3,500	201002	*
NYM NYHBHO CAL	USD	3,123	2,839	201002	*
NYM LAJTFLVHO	USD	2,200	2,000	201004	*
NYM PJM NIL PD	USD	220	200	201002	*
NYM CHICABASIS	USD	550	500	201003	*
NYM ANRLABASIS	USD	165	150	201002	*
NYM ANR OK	USD	550	500	201003	*
NYM MICH BASIS	USD	203	150	201003	*
NY NATURAL GAS	USD	6,750	5,000	201002	*
NYM SHPCHBASIS	USD	270	200	201003	*
NYM ISO NE	USD	851	774	201001	*
NYM SUMAS	USD	675	500	201003	*
NYM NGPL MIDCN	USD	675	500	201003	*
NYM TN 500 LEG	USD	138	125	201002	*
NYM HENRYHSWAP	USD	1,688	1,250	201003	*
NYM HH PENULTM	USD	1,688	1,250	201003	*
NYM TN ZONE 0	USD	220	200	201002	*
NYM NWROKBASIS	USD	675	500	201003	*
NYM SOCALBASIS	USD	810	600	201002	*
NYM TRUNKLN LA	USD	165	150	201002	*
NYM WAHA SWAP	USD	540	400	201002	*
NYM TX EAST M3	USD	675	500	201003	*
NYM TRAZ6BASIS	USD	1,210	1,100	201003	*
DME OMAN CRUDE	USD	10,125	7,500	201002	*
NYM PGE&E CTGT	USD	550	500	201003	*
NYM NGPL TX/OK	USD	405	300	201003	*
NYM N NATGAS D	USD	550	500	201003	*
NYM N NATGAS V	USD	405	300	201003	*
NYM DOMINION	USD	330	300	201003	*
NYM PNHANBASIS	USD	675	500	201003	*
NYM PERMIAN BS	USD	675	500	201003	*
NYM EURPPNSWP	USD	49,500	45,000	201002	*
NYM MTBLVUPPN	USD	3,300	3,000	201002	*
NYM CNTRPNT BS	USD	540	400	201002	*
TN Z0 NG INDX	USD	165	150	201004	*
CMX MINY COPPR	USD	2,363	1,750	201003	*
NYM EMINI GAS	USD	1,688	1,250	201003	*

Exchange	Cur	Initial	Maint	YearMonth	Source
NYM HEAT MINY	USD	2,200	2,000	201003	*
CMX MINY SILVR	USD	3,038	2,250	201003	*
NYM APPL COAL	USD	4,950	4,500	201002	*
NYM EMINI CRUD	USD	2,700	2,000	201003	*
CMX MINY GOLD	USD	2,701	2,001	201004	*
NYM PRB COAL	USD	550	500	201003	*
NYM ULGAS MINY	USD	2,200	2,000	201003	*
NYM CSX COAL	USD	5,500	5,000	201003	*
NYM RBOB GAS	USD	5,400	4,000	201002	*
NYM SIN KGO SW	USD	1,375	1,250	201002	*
NYM RBB CALNDR	USD	3,123	2,839	201002	*
NYM RBB CRACK	USD	1,925	1,750	201002	*
NYM RBOB FIN	USD	4,400	4,000	201003	*
NYM G UNJL CRK	USD	2,750	2,500	201002	*
NYM RBB UPDOWN	USD	1,375	1,250	201002	*
NYM SING FOIL	USD	2,475	2,250	201002	*
NYM SING 380FO	USD	22,000	20,000	201002	*
NYM SIN GO SWP	USD	4,950	4,500	201002	*
NYM JUANBASIS	USD	770	700	201003	*
NYM SONAT SWP	USD	220	200	201003	*
NGPL STX NG BS	USD	165	150	201002	*
NYM TX GAS SL	USD	165	150	201002	*
NYM TCO BASIS	USD	220	200	201003	*
NYM TETCO E LA	USD	165	150	201004	*
NYM TC5RASYOKO	USD	4,400	4,000	201003	*
NYM GO10PPMICE	USD	4,950	4,500	201002	*
NYM TRNC04 SWP	USD	165	150	201002	*
NYM COTTON	USD	2,200	2,000	201003	*
NYM TETCO S TX	USD	220	200	201003	*
NYM NE INHUBPK	USD	385	350	201002	*
NYM SINGAPO180	USD	22,000	20,000	201002	*
NYM DATEDBRENT	USD	4,950	4,500	201002	*
NYM EURO 1% NW	USD	22,000	20,000	201002	*
NYM EUR 1% ROT	USD	22,000	20,000	201002	*
NYM EUROJETNW	USD	44,000	40,000	201002	*
NYM N.I. MTH	USD	2,947	2,679	201002	*
NYM EURONAPTHA	USD	44,000	40,000	201002	*

Exchange	Cur	Initial	Maint	YearMonth	Source
N. ILL OFF-PK	USD	2,750	2,500	201002	*
NYM EUROJETROT	USD	55,000	50,000	201002	*
NYM ULSDUPDWN	USD	1,100	1,000	201002	*
NYM NO2 UD SP	USD	1,210	1,100	201002	*
NYM EUR3.5 ROT	USD	22,000	20,000	201002	*
NYM GASUPDOWN	USD	1,375	1,250	201009	*
NYM CARBON CER	EUR	1,650	1,500	201012	*
NYM GAS 0.1 RT	USD	33,000	30,000	201004	*
NYM AEP-D MTH	USD	4,050	3,000	201002	*
NYM NYH1% GC3%	USD	1,100	1,000	201002	*
NYM CW PROPANE	USD	3,300	3,000	201002	*
NYM MB NTGASLN	USD	4,950	4,500	201002	*
NYM LLSAGWTCA	USD	990	900	201002	*
NYM GORT ICEGO	USD	3,300	3,000	201002	*
NYM WTI FIN	USD	5,400	4,000	201003	*
NYM CL MACI	USD	945	700	201101	*
NYM NY2.2%FOSW	USD	6,600	6,000	201002	*
NYM NY0.7%FOSW	USD	8,100	6,000	201002	*
NYM NYHO NYMHO	USD	715	650	201002	*
NYM SUGAR 11	USD	2,200	2,000	201003	*
NYM MARAGWTMT	USD	1,650	1,500	201003	*
NYM MB BUTANE	USD	4,400	4,000	201002	*
NZE - NEW ZEALAND EXCH					
NZ BANK BILL	NZD	785	785	201003	*
OME - O M EXCHANGE					
OMX INDEX FUT	SEK	5,225	5,225	201002	*
OSE - OSAKA SECURITIES EXCHANGE					
OSE MN NIK225	JPY	37,476,611	37,476,611	201003	*
OSK NIKKEI	JPY	37,476,611	37,476,611	201003	*
SFE - SYDNEY FUTURES EXCHANGE					
SFE SPI 200	AUD	6,000	6,000	201003	*
SFE GRSY WOOL	AUD	1,085	1,085	201002	*

Exchange	Cur	Initial	Maint	YearMonth	Source
SFE 30D IBR	AUD	535	535	201002	*
SYD TBILL 90D	AUD	880	880	201003	*
SFE 10Y T-BOND	AUD	2,290	2,290	201003	*
SFE 3Y T-BOND	AUD	955	955	201003	*
SNG - SINGAPORE INTL MONETARY EXCH					
SMX EURO-YEN	JPY	12,150	9,000	201003	*
SGX SP CNX NIF	USD	625	500	201002	*
SGX MINI JGB	JPY	945	700	201003	*
SMX NIKKEI	JPY	21,250	17,000	201003	*
SGX USD NK225	USD	2,188	1,750	201003	*
MSCI SING IDX	SGD	3,125	2,500	201002	*
SMX MSCI IDX	USD	1,250	1,000	201002	*
TIF - TOKYO INTER. FINANCIAL FUTURES					
TFX EUROYEN	JPY	1,000	1,000	201003	*
TSE - TOKYO STOCK EXCHANGE					
TSE 10 YR JGB	JPY	83,876,224	83,876,224	201003	*
TSE TOPIX	JPY	47,291,913	47,291,913	201003	*
WCE - WINNEPEG EXCHANGE					
WPG ALB BARLEY	CAD	162	120	201003	*
WPG CANOLA	CAD	231	171	201003	*
WPG CANOLA	CAD	338	250	201003	*