Chicago Board of Trade | Records Center

2 year Notes Margins

2 Year Note Margins 6/22/90 - Present			
Date	Initial	Maintenance	Hedging
6/22/1990	$405	$300	$300
11/23/1990	$540	$400	$400
1/15/1991	$810	$600	$600
6/20/1991	$675	$500	$500
5/21/1992	$810	$600	$600
6/17/1993	$675	$500	$500
5/11/1994	$945	$700	$700
11/9/1994	$810	$600	$600
3/14/1995	$945	$700	$700
10/13/1995	$810	$600	$600
3/13/1996	$1080	$800	$800
6/12/1997	$945	$700	$700
10/16/1997	$810	$600	$600
7/16/1998	$675	$500	$500
9/18/1998	$540	$400	$400
10/6/1998	$675	$500	$500
10/15/1998	$878	$650	$650
4/21/1999	$675	$500	$500
1/19/2001	$810	$600	$600
5/18/2001	$945	$700	$700
8/24/2001	$810	$600	$600
9/21/2001	$945	$700	$700
10/19/2001	$1148	$850	$850
11/16/2001	$945	$700	$700
12/14/2001	$1215	$900	$900
5/24/2002	$1080	$800	$800
8/23/2002	$1215	$900	$900
1/24/2003	$1013	$750	$750
5/23/2003	$810	$600	$600
9/19/2003	$1013	$750	$750
1/2/2004	$810	$600	$600
7/30/2004	$743	$550	$550
1/25/2005	$608	$450	$450
8/5/2005	$540	$400	$400
12/5/2005	$473	$350	$350
2/9/2006	$405	$300	$300
4/18/2006	$506	$375	$375
5/17/2006	$405	$300	$300
6/7/2006	$473	$350	$350
11/9/2006	$540	$400	$400
3/2/2007	$675	$500	$500
4/25/2007	$608	$450	$450
8/17/2007	$878	$650	$650
11/8/2007	$810	$600	$600
11/28/2007	$945	$700	$700

2 Year When Issued Treasury Note			
Date	Initial	Maintenance	Hedging
5/14/2004	$2,430	$1,800	$1,800
6/23/2004	$1,890	$1,400	$1,400

Old 2 Year Note Margins 1/21/83-4/20/83			
Date	Initial	Maintenance	Hedging
1/10/1983	$3000	$2000	$2000

Information provided is taken from sources believed to be reliable but is not guaranteed as to its accuracy or completeness