

## Exchange Minimum Margin Requirements (U.S.)

Updated 2/26/2010

**Notes:** all contract symbols pertain to the electronic futures contracts, unless otherwise specified.

The information contained herein is provided for informational purposes only. Although the sources the information was obtained from are believed to be reliable, no guarantee to its accuracy is made. All information provided, including margin requirements, is subject to change without notice - please consult the individual exchange website for the most up-to-date information.

U.S. MARKETS						
Exchange	Product	Symbol	Spec Initial (SPI)	Spec Main. (SPM)	Hedge/Member Initial	Hedge/Member Main.
CBOT	10 -Year Note	ZN	\$ 2,025.00	\$ 1,500.00	\$ 1,500.00	\$ 1,500.00
CBOT	5-Year Note	ZF	\$ 1,080.00	\$ 800.00	\$ 800.00	\$ 800.00
CBOT	2-Year Note	ZT	\$ 810.00	\$ 600.00	\$ 600.00	\$ 600.00
CBOT	T-Bonds	ZB	\$ 3,240.00	\$ 2,400.00	\$ 2,400.00	\$ 2,400.00
CBOT	Mini Dow (\$5)	YM	\$ 6,500.00	\$ 5,200.00	\$ 5,200.00	\$ 5,200.00
CBOT	Corn	ZC	\$ 1,350.00	\$ 1,000.00	\$ 1,000.00	\$ 1,000.00
CBOT	Mini Corn	XC	\$ 270.00	\$ 200.00	\$ 200.00	\$ 200.00
CBOT	Soybeans	ZS	\$ 3,713.00	\$ 2,750.00	\$ 2,750.00	\$ 2,750.00
CBOT	Wheat	ZW	\$ 2,025.00	\$ 1,500.00	\$ 1,500.00	\$ 1,500.00
CBOT	Bean Oil	ZL	\$ 1,350.00	\$ 1,000.00	\$ 1,000.00	\$ 1,000.00
CME	IMM Euro Dollars	GE	\$ 1,013.00	\$ 750.00	\$ 750.00	\$ 750.00
CME	Mini S&P500	ES	\$ 5,625.00	\$ 4,500.00	\$ 4,500.00	\$ 4,500.00
CME	Mini Nasdaq	NQ	\$ 3,500.00	\$ 2,800.00	\$ 2,800.00	\$ 2,800.00
CME	Big S&P 500	SP	\$ 28,125.00	\$ 22,500.00	\$ 22,500.00	\$ 22,500.00
CME	Big Nasdaq	ND	\$ 17,500.00	\$ 14,000.00	\$ 14,000.00	\$ 14,000.00
CME	Big Euro FX	6E	\$ 4,050.00	\$ 3,000.00	\$ 3,000.00	\$ 3,000.00
CME	Big JPY	6J	\$ 4,050.00	\$ 3,000.00	\$ 3,000.00	\$ 3,000.00
CME	British Pound	6B	\$ 2,700.00	\$ 2,000.00	\$ 2,000.00	\$ 2,000.00
CME	Lean Hogs	HE	\$ 1,418.00	\$ 1,050.00	\$ 1,050.00	\$ 1,050.00
CME	Cattle	LE	\$ 1,080.00	\$ 800.00	\$ 800.00	\$ 800.00
COMEX	Gold	GC	\$ 5,403.00	\$ 4,002.00	\$ 4,002.00	\$ 4,002.00
COMEX	Copper	HG	\$ 4,725.00	\$ 3,500.00	\$ 3,500.00	\$ 3,500.00
COMEX	Silver	SI	\$ 6,075.00	\$ 4,500.00	\$ 4,500.00	\$ 4,500.00
NYMEX	NY Light Sweet Crude Oil (physically settled)	CL	\$ 5,400.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00
NYMEX	NY Natural Gas (physically settled)	NG	\$ 6,750.00	\$ 5,000.00	\$ 5,000.00	\$ 5,000.00
NYMEX	NY Heating Oil (physically settled)	HO	\$ 5,400.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00
NYMEX	NY RBOB Gas (physically settled)	RB	\$ 5,400.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00
NYBOT / ICE	CSC Sugar 11	SB	\$ 3,200.00	\$ 1,800.00	\$ 1,800.00	\$ 1,800.00
NYBOT / ICE	NYC cotton	CT	\$ 2,100.00	\$ 1,500.00	\$ 1,500.00	\$ 1,500.00
NYBOT / ICE	Mini Russell 2000	TF	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00

## Exchange Minimum Margin Requirements (Foreign)

Updated 2/26/2010

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FOREIGN MARKETS				
Exchange	Product	Symbol	Margin (US \$)	Base Currency Margin
EUREX	ESTXX50	FESX	\$ 3,074.98	€ 2,257.50
EUREX	DAX Index	FDAX	\$ 15,412.37	€ 11,315.00
EUREX	Bund	FGBL	\$ 2,547.07	€ 1,870.00
EUREX	Bobl	FGBM	\$ 1,362.07	€ 1,000.00
EUREX	Schatz	FGBS	\$ 476.72	€ 350.00
ICE	IPE Brent Crude	BC	\$ 4,000.00	\$ 4,000.00
ICE	WTI Crude	T	\$ 4,400.00	\$ 4,400.00
IDEM	S&P / MIB futures	SPMI	\$ 22,735.91	€ 16,700.00