

Exchange Minimum Margin Requirements (U.S.)

Updated 06/04/2010

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 | \$ 1,755.00 | \$ 1,300.00 | \$ 1,300.00 | \$ 1,300.00 |
| CBOT | 5-Year Note | ZF | \$ 1,080.00 | \$ 800.00 | \$ 800.00 | \$ 800.00 |
| CBOT | 2-Year Note | ZT | \$ 1,080.00 | \$ 800.00 | \$ 800.00 | \$ 800.00 |
| CBOT | T-Bonds | ZB | \$ 2,835.00 | \$ 2,100.00 | \$ 2,100.00 | \$ 2,100.00 |
| CBOT | Mini Dow (\$5) | YM | \$ 6,500.00 | \$ 5,200.00 | \$ 5,200.00 | \$ 5,200.00 |
| CBOT | Corn | ZC | \$ 1,148.00 | \$ 850.00 | \$ 850.00 | \$ 850.00 |
| CBOT | Mini Corn | XC | \$ 230.00 | \$ 170.00 | \$ 170.00 | \$ 170.00 |
| CBOT | Soybeans | ZS | \$ 3,038.00 | \$ 2,250.00 | \$ 2,250.00 | \$ 2,250.00 |
| CBOT | Wheat | ZW | \$ 1,620.00 | \$ 1,200.00 | \$ 1,200.00 | \$ 1,200.00 |
| CBOT | Bean Oil | ZL | \$ 945.00 | \$ 700.00 | \$ 800.00 | \$ 800.00 |
| 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 | \$ 4,320.00 | \$ 3,200.00 | \$ 3,200.00 | \$ 3,200.00 |
| CME | British Pound | 6B | \$ 2,430.00 | \$ 1,800.00 | \$ 1,800.00 | \$ 1,800.00 |
| 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 | \$ 5,739.00 | \$ 4,251.00 | \$ 4,251.00 | \$ 4,251.00 |
| COMEX | Copper | HG | \$ 5,738.00 | \$ 4,250.00 | \$ 4,250.00 | \$ 4,250.00 |
| COMEX | Silver | SI | \$ 5,738.00 | \$ 4,250.00 | \$ 4,250.00 | \$ 4,250.00 |
| NYMEX | NY Light Sweet Crude Oil (physically settled) | CL | \$ 5,063.00 | \$ 3,750.00 | \$ 3,750.00 | \$ 3,750.00 |
| NYMEX | NY Natural Gas (physically settled) | NG | \$ 6,075.00 | \$ 4,500.00 | \$ 4,500.00 | \$ 4,500.00 |
| NYMEX | NY Heating Oil (physically settled) | HO | \$ 5,063.00 | \$ 3,750.00 | \$ 3,750.00 | \$ 3,750.00 |
| NYMEX | NY RBOB Gas (physically settled) | RB | \$ 6,413.00 | \$ 4,500.00 | \$ 4,500.00 | \$ 4,500.00 |
| NYBOT / ICE | CSC Sugar 11 | SB | \$ 2,660.00 | \$ 1,900.00 | \$ 1,900.00 | \$ 1,900.00 |
| NYBOT / ICE | NYC Cotton | CT | \$ 2,100.00 | \$ 1,500.00 | \$ 1,500.00 | \$ 1,500.00 |
| NYBOT / ICE | Mini Russell 2000 | TF | \$ 5,000.00 | \$ 5,000.00 | \$ 5,000.00 | \$ 5,000.00 |

Exchange Minimum Margin Requirements (Foreign)

Updated 06/04/2010

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| FOREIGN MARKETS | | | | |
|-----------------|-----------------|--------|----------------|----------------------|
| Exchange | Product | Symbol | Margin (US \$) | Base Currency Margin |
| EUREX | ESTXX50 | FESX | \$ 2,639.93 | € 2,207.00 |
| EUREX | DAX Index | FDAX | \$ 13,842.60 | € 11,572.50 |
| EUREX | Bund | FGBL | \$ 12,237.55 | € 1,870.00 |
| EUREX | Bobl | FGBM | \$ 1,555.52 | € 1,300.00 |
| EUREX | Schatz | FGBS | \$ 466.66 | € 390.00 |
| ICE | IPE Brent Crude | BC | \$ 4,000.00 | \$ 4,000.00 |
| ICE | WTI Crude | T | \$ 4,400.00 | \$ 4,400.00 |
| IDEM | FTSE MIB Index | FTMIB | \$ 16,767.80 | € 14,009.00 |