

Exchange Minimum Margin Requirements (U.S.)

Updated 10/07/2011

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

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U.S. MARKETS						
Exchange	Product	Symbol	Spec Initial (SPI)	Spec Main. (SPM)	Hedge/Member Initial	Hedge/Member Main.
CBOT	10 -Year Note	ZN	\$ 2,160.00	\$ 1,600.00	\$ 1,600.00	\$ 1,600.00
CBOT	5-Year Note	ZF	\$ 1,215.00	\$ 900.00	\$ 900.00	\$ 900.00
CBOT	2-Year Note	ZT	\$ 675.00	\$ 500.00	\$ 500.00	\$ 500.00
CBOT	T-Bonds	ZB	\$ 4,185.00	\$ 3,100.00	\$ 3,100.00	\$ 3,100.00
CBOT	Mini Dow (\$5)	YM	\$ 5,000.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00
CBOT	Corn	ZC	\$ 2,363.00	\$ 1,750.00	\$ 1,750.00	\$ 1,750.00
CBOT	Mini Corn	XC	\$ 473.00	\$ 350.00	\$ 350.00	\$ 350.00
CBOT	Soybeans	ZS	\$ 3,375.00	\$ 2,500.00	\$ 2,500.00	\$ 2,500.00
CBOT	Wheat	ZW	\$ 3,038.00	\$ 2,250.00	\$ 2,250.00	\$ 2,250.00
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	\$ 5,000.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00
CME	Mini Nasdaq	NQ	\$ 3,500.00	\$ 2,800.00	\$ 2,800.00	\$ 2,800.00
CME	Big S&P 500	SP	\$ 25,000.00	\$ 20,000.00	\$ 20,000.00	\$ 20,000.00
CME	Big Nasdaq	ND	\$ 17,500.00	\$ 14,000.00	\$ 14,000.00	\$ 14,000.00
CME	Big Euro FX	6E	\$ 5,400.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00
CME	Big JPY	6J	\$ 5,400.00	\$ 4,000.00	\$ 4,000.00	\$ 4,000.00
CME	British Pound	6B	\$ 2,025.00	\$ 1,500.00	\$ 1,500.00	\$ 1,500.00
CME	Lean Hogs	HE	\$ 1,688.00	\$ 1,250.00	\$ 1,250.00	\$ 1,250.00
CME	Cattle	LE	\$ 1,620.00	\$ 1,200.00	\$ 1,200.00	\$ 1,200.00
COMEX	Gold	GC	\$ 11,475.00	\$ 8,500.00	\$ 8,500.00	\$ 8,500.00
COMEX	Copper	HG	\$ 7,763.00	\$ 5,750.00	\$ 5,750.00	\$ 5,750.00
COMEX	Silver	SI	\$ 24,975.00	\$ 1,850.00	\$ 1,850.00	\$ 1,850.00
NYMEX	NY Light Sweet Crude Oil (physically settled)	CL	\$ 8,829.00	\$ 6,540.00	\$ 6,540.00	\$ 6,540.00
NYMEX	NY Natural Gas (physically settled)	NG	\$ 3,713.00	\$ 2,750.00	\$ 2,750.00	\$ 2,750.00
NYMEX	NY Heating Oil (physically settled)	HO	\$ 9,038.00	\$ 6,695.00	\$ 6,695.00	\$ 6,695.00
NYMEX	NY RBOB Gas (physically settled)	RB	\$ 10,672.00	\$ 7,905.00	\$ 7,905.00	\$ 7,905.00
NYBOT / ICE	CSC Sugar 11	SB	\$ 3,150.00	\$ 2,250.00	\$ 2,250.00	\$ 2,250.00
NYBOT / ICE	NYC Cotton	CT	\$ 5,880.00	\$ 4,200.00	\$ 4,200.00	\$ 4,200.00
NYBOT / ICE	Mini Russell 2000	TF	\$ 10,313.00	\$ 8,250.00	\$ 8,250.00	\$ 82,503.00

Exchange Minimum Margin Requirements (Foreign)

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FOREIGN MARKETS				
Exchange	Product	Symbol	Margin (US \$)	Base Currency Margin
EUREX	ESTXX50	FESX	\$ 3,459.71	€ 2,564.00
EUREX	DAX Index	FDAX	\$ 23,201.93	€ 17,195.00
EUREX	Bund	FGBL	\$ 4,776.62	€ 3,540.00
EUREX	Bobl	FGBM	\$ 2,685.16	€ 1,990.00
EUREX	Schatz	FGBS	\$ 796.10	€ 590.00
ICE	IPE Brent Crude	BC	\$ 4,000.00	\$ 11,712.00
ICE	WTI Crude	T	\$ 4,400.00	\$ 4,400.00
IDEM	FTSE MIB Index	FTMIB	\$ 14,756.25	€ 10,936.00