

Initial and Maintenance Margin

Futures Contract	Initial Margin	Maintenance Margin
10 Year Deliverable Interest Rate Swap	USD 1,925	USD 1,750
10 Year Government of Canada Bond	CAD 2,634	CAD 2,634
10 Year Spanish Government Bonds	EUR 7,000	EUR 7,000
10 Year T-Bond	AUD 3,500	AUD 3,500
10-Year U.S. Treasury Note	USD 1,490	USD 1,350
10-year Japanese Govt. Bond	JPY 300,000	JPY 300,000
2-Year U.S. Treasury Note	USD 715	USD 650
3 Month Bankers' Acceptance	CAD 506	CAD 506
3 Month Euribor	EUR 518	EUR 518
3 Month Eurodollar	USD 715	USD 650
3 Month Euroswiss	CHF 860	CHF 860
3 Month Short Sterling	GBP 289	GBP 289
3 Year T-Bond	AUD 900	AUD 900
30 Day Interbank Cash Rate	AUD 350	AUD 350
30-Day Federal Funds	USD 935	USD 850
30-Year U.S. Treasury Bond	USD 3,740	USD 3,400
5-Year U.S. Treasury Note	USD 990	USD 900
90 Day Bank Accepted Bills	AUD 600	AUD 600
90 Day New Zealand Bank Bill	NZD 500	NZD 500
AEX Index	EUR 8,000	EUR 8,000
ASX SPI 200 Index	AUD 7,250	AUD 7,250
ATX® Index	EUR 1,849	EUR 1,849
AUDUSD	USD 1,980	USD 1,800
BRLUSD	USD 5,280	USD 4,800
Brent Crude	USD 4,600	USD 4,600
Brent Crude Oil LD European	USD 5,225	USD 4,750
Butter	EUR 2,383	EUR 2,383
Butter Cash-settled	USD 1,760	USD 1,600
CAC 40 Index	EUR 4,390	EUR 4,390
CADUSD	USD 1,837	USD 1,670
CBOE Volatility Index (VIX)	USD 6,837	USD 6,215

Futures Contract	Initial Margin	Maintenance Margin
CHFUSD	USD 4,950	USD 4,500
CNX Nifty Index	USD 1,730	USD 1,730
Cheese Cash-settled	USD 1,760	USD 1,600
Class III Milk	USD 1,430	USD 1,300
Cocoa	GBP 890	GBP 890
Cocoa	USD 990	USD 900
Coffee C	USD 3,300	USD 3,000
Copper	USD 3,410	USD 3,100
Corn	USD 1,375	USD 1,250
DAX® Index	EUR 20,445	EUR 20,445
E-micro EURUSD	USD 391	USD 355
E-mini Consumer Discretionary Sector	USD 3,630	USD 3,300
E-mini Consumer Staples Select Sector	USD 1,870	USD 1,700
E-mini Dow (\$5)	USD 4,290	USD 3,900
E-mini EURUSD	USD 1,953	USD 1,775
E-mini Energy Select Sector	USD 4,180	USD 3,800
E-mini Financial Select Sector	USD 3,190	USD 2,900
E-mini Health Care Select Sector	USD 3,630	USD 3,300
E-mini Industrial Select Sector	USD 2,640	USD 2,400
E-mini Light Sweet Crude Oil	USD 2,530	USD 2,300
E-mini Materials Select Sector	USD 2,420	USD 2,200
E-mini NASDAQ-100	USD 4,840	USD 4,400
E-Mini S&P MidCap 400	USD 7,700	USD 7,000
E-mini S&P 500 (Dollar)	USD 5,060	USD 4,600
Cotton No. 2	USD 1,650	USD 1,500
E-mini Natural Gas	USD 550	USD 500
E-mini Technology Select Sector	USD 2,200	USD 2,000
E-mini Utilities Select Sector	USD 2,200	USD 2,000
EA Feed Barley	AUD 300	AUD 300
ECX CER	EUR 70	EUR 70
ECX EUA	EUR 950	EUR 950
EURAUD	AUD 6,325	AUD 5,750

Futures Contract	Initial Margin	Maintenance Margin
EURCAD	CAD 4,510	CAD 4,100
EURCHF	CHF 5,500	CHF 5,000
EURGBP	GBP 2,310	GBP 2,100
EURJPY	JPY 495,000	JPY 450,000
EURO STOXX Insurance Index	EUR 955	EUR 955
EURO STOXX® 50 Index	EUR 2,709	EUR 2,709
EURO STOXX® 50 Index Dividend Index	EUR 600	EUR 600
EURO STOXX® 50 ex. Financials Index	EUR 1,308	EUR 1,308
EURO STOXX® Autom. & Parts Index	EUR 1,960	EUR 1,960
EURO STOXX® Bank Index	EUR 508	EUR 508
EURO STOXX® Basic Resources Index	EUR 645	EUR 645
EURO STOXX® Chemicals Index	EUR 3,825	EUR 3,825
EURO STOXX® Construction & Matls Index	EUR 1,400	EUR 1,400
EURO STOXX® Financial Services Index	EUR 1,410	EUR 1,410
EURO STOXX® Food & Beverage Index	EUR 2,270	EUR 2,270
EURO STOXX® Health Index	EUR 3,315	EUR 3,315
EURO STOXX® Media Index	EUR 920	EUR 920
EURO STOXX® Oil & Gas Index	EUR 1,070	EUR 1,070
EURO STOXX® Pers. & Househ. Goods Index	EUR 2,560	EUR 2,560
EURO STOXX® Real Estate Index	EUR 885	EUR 885
EURO STOXX® Retail Index	EUR 1,795	EUR 1,795
EURO STOXX® Technology Index	EUR 1,480	EUR 1,480
EURO STOXX® Telecom. Index	EUR 1,540	EUR 1,540
EURO STOXX® Travel & Leisure	EUR 820	EUR 820
EURO STOXX® Utilities Index	EUR 1,030	EUR 1,030
EURUSD	USD 3,905	USD 3,550
Ethanol	USD 3,850	USD 3,500
Euro-BOBL	EUR 1,075	EUR 1,075
Euro-BTP	EUR 4,760	EUR 4,760
Euro-BUXL	EUR 5,880	EUR 5,880
Euro-Bund	EUR 2,230	EUR 2,230
Euro-OAT	EUR 2,090	EUR 2,090

Futures Contract	Initial Margin	Maintenance Margin
Euro-Schatz	EUR 395	EUR 395
European Processing Potato Futures	EUR 965	EUR 965
Euroyen TIBOR	JPY 41,800	JPY 38,000
FTSE 100 Index	GBP 3,485	GBP 3,485
FTSE China A50 Index	USD 1,980	USD 1,800
FTSE MIB Index	EUR 12,727	EUR 12,727
Feed Wheat	GBP 681	GBP 681
Feeder Cattle	USD 2,475	USD 2,250
GBPJPY	JPY 660,000	JPY 600,000
GBPUSD	USD 1,940	USD 1,940
Gold	USD 4,730	USD 4,730
Hang Seng China Ent. Index (HSCEI)	HKD 46,450	HKD 37,200
Hang Seng Index	HKD 88,950	HKD 71,200
Henry Hub Natural Gas	USD 2,200	USD 2,000
Hot-Rolled Steel Index	USD 473	USD 430
IBEX 35 Index	EUR 9,500	EUR 9,500
INRUSD	USD 6,500	USD 6,500
JPX Nikkei Index 400	JPY 51,500	JPY 51,500
JPYUSD	USD 2,970	USD 2,700
KCBT Hard Red Winter Wheat	USD 1,925	USD 1,750
Lean Hogs	USD 1,620	USD 1,200
Light Sweet Crude Oil (WTI)	USD 5,060	USD 4,600
Live Cattle	USD 1,320	USD 1,200
Long Gilt	GBP 2,300	GBP 2,300
Low Sulphur Gasoil	USD 3,000	USD 3,000
MDAX® Index	EUR 7,904	EUR 7,904
MSCI AC Asia Pacific ex Japan Index	USD 2,020	USD 2,020
MSCI India Index	USD 5,080	USD 5,080
MSCI Indonesia Index	USD 1,070	USD 1,070
MSCI Japan Index	USD 3,920	USD 3,920
MSCI Philippines Index	USD 1,254	USD 1,254
MSCI Singapore Index	SGD 3,450	SGD 3,450

Futures Contract	Initial Margin	Maintenance Margin
MSCI Taiwan Index	USD 3,280	USD 3,280
MSCI Thailand Index	USD 980	USD 980
MSCI World Index	USD 2,457	USD 2,457
MXNUSD	USD 2,035	USD 1,850
Maize	EUR 700	EUR 700
Medium Gilt	GBP 1,060	GBP 1,060
Mid-Term Euro-OAT	EUR 1,040	EUR 1,040
Milling Wheat	EUR 700	EUR 700
Mini FTSE MIB Index	EUR 2,545	EUR 2,545
Mini Hang Seng China Ent. Index (HSCEI)	HKD 9,290	HKD 7,440
Mini Hang Seng Index	HKD 17,790	HKD 14,240
Mini JGB	JPY 66,000	JPY 60,000
NOKUSD	USD 10,450	USD 9,500
NSW Wheat	AUD 370	AUD 370
NY Harbor ULSD	USD 5,060	USD 4,600
NZDUSD	USD 2,090	USD 1,900
Nikkei 225 (Dollar)	USD 5,500	USD 5,000
Nikkei 225 (Osaka)	JPY 750,000	JPY 750,000
Mini Nikkei 225 (Osaka)	JPY 75,000	JPY 75,000
Nikkei 225	JPY 407,000	JPY 370,000
Nikkei 225 (Yen)	JPY 550,000	JPY 500,000
Mini IBEX 35	EUR 950	EUR 950
Non-fat Dry Milk	USD 2,475	USD 2,250
OBX Index	NOK 4,895	NOK 4,895
OMX Index	SEK 11,055	SEK 11,055
Oats	USD 880	USD 800
Orange Juice	USD 1,595	USD 1,450
Palladium	USD 4,850	USD 4,850
Platinum	USD 4,090	USD 4,090
Premium Milling Wheat No. 3	EUR 700	EUR 700
RBOB Gasoline	USD 5,830	USD 5,300
RDX® USD Index	USD 2,130	USD 2,130

Futures Contract	Initial Margin	Maintenance Margin
RMBUSD	USD 12,520	USD 12,520
RUBUSD	USD 14,190	USD 12,900
Random Length Lumber	USD 2,400	USD 1,600
Rapeseed Euro	EUR 1,140	EUR 1,140
Robusta Coffee	USD 940	USD 940
Rough Rice	USD 935	USD 850
Russell 2000 Index Mini	USD 5,940	USD 5,400
S&P Goldman Sachs Commodity Index	USD 7,700	USD 6,999
S&P/TSX 60 Index	CAD 8,425	CAD 8,425
SEKUSD	USD 7,310	USD 7,310
SGX AUDJPY	JPY 88,000	JPY 80,000
SGX AUDUSD	USD 825	USD 750
SGX INRUSD	USD 2,610	USD 2,610
SGX KRWUSD	USD 2,650	USD 2,650
SGX USDSGD	SGD 1,060	SGD 1,060
SMIM® Index	CHF 1,388	CHF 1,388
SMI® Index	CHF 6,705	CHF 6,705
SOFFEX Swiss government Bond	CHF 1,920	CHF 1,920
STOXX® 50 Index	EUR 2,409	EUR 2,409
STOXX® Europe 600 Autom. & Parts Index	EUR 2,045	EUR 2,045
STOXX® Europe 600 Banks Index	EUR 728	EUR 728
STOXX® Europe 600 Basic Resources Index	EUR 1,320	EUR 1,320
STOXX® Europe 600 Chemicals Index	EUR 3,250	EUR 3,250
STOXX® Europe 600 Constr. & Mat. Index	EUR 1,480	EUR 1,480
STOXX® Europe 600 Financial Serv. Index	EUR 1,730	EUR 1,730
STOXX® Europe 600 Food & Beverage Index	EUR 2,450	EUR 2,450
STOXX® Europe 600 Health Care Index	EUR 3,030	EUR 3,030
STOXX® Europe 600 Ind. Goods & Serv.	EUR 1,650	EUR 1,650
STOXX® Europe 600 Insurance Index	EUR 1,075	EUR 1,075
STOXX® Europe 600 Media Index	EUR 1,170	EUR 1,170
STOXX® Europe 600 Oil & Gas Index	EUR 1,105	EUR 1,105
STOXX® Europe 600 Pers. & Househ. Index	EUR 2,010	EUR 2,010

Futures Contract	Initial Margin	Maintenance Margin
STOXX® Europe 600 Real Estate Index	EUR 740	EUR 740
STOXX® Europe 600 Retail Index	EUR 1,370	EUR 1,370
STOXX® Europe 600 Technology Index	EUR 1,335	EUR 1,335
STOXX® Europe 600 Telecomm. Index	EUR 1,360	EUR 1,360
STOXX® Europe 600 Travel & Leis. Index	EUR 970	EUR 970
STOXX® Europe 600 Utilities Index	EUR 1,170	EUR 1,170
Short Gilt	GBP 640	GBP 640
Short-Term-Euro-BTP	EUR 1,980	EUR 1,980
Silver	USD 7,700	USD 7,000
Skimmed Milk Powder	EUR 1,786	EUR 1,786
South African Rand	USD 1,980	USD 1,800
Soybean Meal	USD 2,090	USD 1,900
Soybean Oil	USD 880	USD 800
Soybeans	USD 2,200	USD 2,000
Stoxx Europe 600 Index	EUR 1,495	EUR 1,495
Sugar No. 11	USD 1,060	USD 963
TOPIX Index	JPY 773,750	JPY 773,750
TecDAX® Index	EUR 1,377	EUR 1,377
US Dollar Index	USD 2,310	USD 2,100
USD Denominated Ibovespa	USD 10,819	USD 9,835
Ultra T-Bond	USD 4,510	USD 4,100
VSTOXX® Mini	EUR 489	EUR 489
WTI Light Sweet Crude Oil	USD 4,600	USD 4,600
Wheat	USD 1,650	USD 1,500
White Sugar	USD 1,119	USD 1,119
mini-TOPIX	JPY 57,000	JPY 57,000