

Majors

Band 1 (mio)	\$(m)	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-10mio	\$ 10,000,000.00	0.20%	500	\$ 20,000.00	\$ 20,000.00
10-20mio	\$ 10,000,000.00	0.50%	200	\$ 50,000.00	\$ 70,000.00
20-35mio	\$ 15,000,000.00	1.00%	100	\$ 150,000.00	\$ 220,000.00
35-50mio	\$ 15,000,000.00	2.00%	50	\$ 300,000.00	\$ 520,000.00
50-100mio	\$ 50,000,000.00	4.00%	25	\$ 2,000,000.00	\$ 2,520,000.00
100-250mio	\$ 150,000,000.00	6.00%	16.67	\$ 9,000,000.00	\$ 11,520,000.00
>250mio	\$ 250,000,000.00	100.00%	1	\$ 250,000,000.00	\$ 261,520,000.00
TOTAL MARGIN REQUIREMENT				\$ 261,520,000.00	

Minors

Band 2 (mio)	\$(m)	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-10mio	\$ 10,000,000.00	0.50%	200	\$ 50,000.00	\$ 50,000.00
10-20mio	\$ 10,000,000.00	1.00%	100	\$ 100,000.00	\$ 150,000.00
20-35mio	\$ 15,000,000.00	2.00%	50	\$ 300,000.00	\$ 450,000.00
35-50mio	\$ 15,000,000.00	4.00%	25	\$ 600,000.00	\$ 1,050,000.00
50-150mio	\$ 100,000,000.00	6.00%	16.67	\$ 6,000,000.00	\$ 7,050,000.00
>150mio	\$ 150,000,000.00	100.00%	1	\$ 150,000,000.00	\$ 157,050,000.00
TOTAL MARGIN REQUIREMENT				\$ 157,050,000.00	

TRY

Band 3 (mio)	\$(m)	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-10mio	\$ 2,000,000.00	5.00%	20	\$ 100,000.00	\$ 100,000.00
10-20mio	\$ 18,000,000.00	10.00%	10	\$ 1,800,000.00	\$ 1,900,000.00
20-50mio	\$ 30,000,000.00	25.00%	4	\$ 7,500,000.00	\$ 9,400,000.00
50-100mio	\$ 50,000,000.00	50.00%	2	\$ 25,000,000.00	\$ 34,400,000.00
>100mio	\$ 100,000,000.00	100.00%	1	\$ 100,000,000.00	\$ 134,400,000.00
TOTAL MARGIN REQUIREMENT				\$ 134,400,000.00	

Exotics

Band 3 (mio)	\$(m)	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-10mio	\$ 10,000,000.00	2.00%	50	\$ 200,000.00	\$ 200,000.00
10-20mio	\$ 10,000,000.00	4.00%	25	\$ 400,000.00	\$ 600,000.00
20-50mio	\$ 30,000,000.00	8.00%	12.5	\$ 2,400,000.00	\$ 3,000,000.00
50-100mio	\$ 50,000,000.00	12.00%	8.33	\$ 6,000,000.00	\$ 9,000,000.00
>100mio	\$ 100,000,000.00	100.00%	1	\$ 100,000,000.00	\$ 109,000,000.00
TOTAL MARGIN REQUIREMENT				\$ 109,000,000.00	

Metals - XAU

Metals Band	\$(m)	Proposed Margin	Leverage	Margin Required	Accumulated Margin
0-0.25mio	\$ 250,000.00	0.50%	200	\$ 1,250.00	\$ 1,250.00
0.25-7.5mio	\$ 7,250,000.00	1.00%	100	\$ 72,500.00	\$ 73,750.00
7.5-15mio	\$ 7,500,000.00	2.00%	50	\$ 150,000.00	\$ 223,750.00
15-30mio	\$ 15,000,000.00	4.00%	25	\$ 600,000.00	\$ 823,750.00
30-50mio	\$ 20,000,000.00	8.00%	12.5	\$ 1,600,000.00	\$ 2,423,750.00
50-100mio	\$ 50,000,000.00	15.00%	6.67	\$ 7,500,000.00	\$ 9,923,750.00
100-200mio	\$ 100,000,000.00	30.00%	3.33	\$ 30,000,000.00	\$ 39,923,750.00
>200mio	\$ 200,000,000.00	100.00%	1	\$ 200,000,000.00	\$ 239,923,750.00
TOTAL MARGIN REQUIREMENT				\$ 239,923,750.00	

Metals - XAG, XPD, XPT

Metals Band	\$(m)	Proposed Margin	Leverage	Margin Required	Accumulated Margin
0-7.5mio	\$ 7,500,000.00	2.00%	50	\$ 150,000.00	\$ 150,000.00
7.5-15mio	\$ 7,500,000.00	4.00%	25	\$ 300,000.00	\$ 450,000.00
15-30mio	\$ 15,000,000.00	8.00%	12.5	\$ 1,200,000.00	\$ 1,650,000.00
30-50mio	\$ 20,000,000.00	15.00%	6.67	\$ 3,000,000.00	\$ 4,650,000.00
50-100mio	\$ 50,000,000.00	30.00%	3.33	\$ 15,000,000.00	\$ 19,650,000.00
100-150mio	\$ 50,000,000.00	50.00%	2	\$ 25,000,000.00	\$ 44,650,000.00
>150mio	\$ 150,000,000.00	100.00%	1	\$ 150,000,000.00	\$ 194,650,000.00
TOTAL MARGIN REQUIREMENT				\$ 194,650,000.00	

Major Indices

Band 1 (mio)	Millions	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-1mio	\$ 1,000,000.00	0.50%	200	\$ 5,000.00	\$ 5,000.00
1-20mio	\$ 19,000,000.00	1.00%	100	\$ 190,000.00	\$ 195,000.00
20-50mio	\$ 30,000,000.00	2.00%	50	\$ 600,000.00	\$ 795,000.00
50-100mio	\$ 50,000,000.00	4.00%	25	\$ 2,000,000.00	\$ 2,795,000.00
100-200mio	\$ 100,000,000.00	8.00%	12.5	\$ 8,000,000.00	\$ 10,795,000.00
200-250mio	\$ 50,000,000.00	15.00%	6.67	\$ 7,500,000.00	\$ 18,295,000.00
>250mio	\$ 250,000,000.00	100.00%	1	\$ 250,000,000.00	\$ 268,295,000.00
TOTAL MARGIN REQUIREMENT				\$ 268,295,000.00	

Minor Indices / Asia

Band 1 (mio)	Millions	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-10mio	\$ 10,000,000.00	1.00%	100	\$ 100,000.00	\$ 100,000.00
10-25mio	\$ 15,000,000.00	2.00%	50	\$ 300,000.00	\$ 400,000.00
25-50mio	\$ 25,000,000.00	4.00%	25	\$ 1,000,000.00	\$ 1,400,000.00
50-100mio	\$ 50,000,000.00	8.00%	12.5	\$ 4,000,000.00	\$ 5,400,000.00
100-125mio	\$ 25,000,000.00	12.00%	8.33	\$ 3,000,000.00	\$ 8,400,000.00
>125mio	\$ 125,000,000.00	100.00%	1	\$ 125,000,000.00	\$ 133,400,000.00
TOTAL MARGIN REQUIREMENT				\$ 133,400,000.00	

Majors	Minors	TRY	Exotics
AUDCAD	AUDNZD	EURTRY	EURRUB
AUDCHF	CHFNOK	TRYJPY	ZARJPY
AUDJPY	CHFSEK	GBPTRY	USDMXN
AUDUSD	EURCZK	USDTRY	USD RUB
CADCHF	EURHUF		USDZAR
CADJPY	EURNOK		HKDJPY
CHFJPY	EURNZD		EURHKD
EURAUD	EURPLN		GBPHKD
EURCAD	EURSEK		USDHKD
EURCHF	GBP NZD		USDCNH
EURGBP	GBPHUF		
EURJPY	GBPSEK		
EURUSD	NOKJPY		
GBPAUD	NOKSEK		
GBPCAD	NZDCAD		
GBPCHF	NZDCHF		
GBPJPY	NZDJPY		
GBPUSD	NZDUSD		
USDCAD	SEKJPY		
USDCHF	SGDJPY		
USDJPY	USDCZK		
	USDDKK		
	USDHUF		
	USDNOK		
	USDPLN		
	USDSEK		
	USDSGD		
	EURDKK		
	EURSGD		

Major Indices	Minor Indices
US30	All others
US500	
USNDX	
EUSTOXX	
GERMAN	
UK100	
CAC	

Energy (Majors)

Band 1 (mio)	Millions	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-1mio	\$ 1,000,000.00	0.50%	200	\$ 5,000.00	\$ 5,000.00
1-15mio	\$ 14,000,000.00	1.00%	100	\$ 140,000.00	\$ 145,000.00
15-30mio	\$ 15,000,000.00	2.00%	50	\$ 300,000.00	\$ 445,000.00
30-50mio	\$ 20,000,000.00	5.00%	20	\$ 1,000,000.00	\$ 1,445,000.00
50-100mio	\$ 50,000,000.00	15.00%	6.67	\$ 7,500,000.00	\$ 8,945,000.00
>100mio	\$ 100,000,000.00	100.00%	1	\$ 100,000,000.00	\$ 108,945,000.00
TOTAL MARGIN REQUIREMENT				\$ 108,945,000.00	

Energy (Minors)/Others

Band 1 (mio)	Millions	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-5mio	\$ 5,000,000.00	1.00%	100	\$ 50,000.00	\$ 50,000.00
5-15mio	\$ 10,000,000.00	2.00%	50	\$ 200,000.00	\$ 250,000.00
15-30mio	\$ 15,000,000.00	5.00%	20	\$ 750,000.00	\$ 1,000,000.00
30-50mio	\$ 20,000,000.00	10.00%	10	\$ 2,000,000.00	\$ 3,000,000.00
50-100mio	\$ 50,000,000.00	25.00%	4	\$ 12,500,000.00	\$ 15,500,000.00
>100mio	\$ 100,000,000.00	100.00%	1	\$ 100,000,000.00	\$ 115,500,000.00
TOTAL MARGIN REQUIREMENT				\$ 115,500,000.00	

Metals CFD's

Band 1 (mio)	Millions	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-10mio	\$ 10,000,000.00	1.00%	100	\$ 100,000.00	\$ 100,000.00
10-30mio	\$ 20,000,000.00	2.00%	50	\$ 400,000.00	\$ 500,000.00
30-50mio	\$ 20,000,000.00	4.00%	25	\$ 800,000.00	\$ 1,300,000.00
50-100mio	\$ 50,000,000.00	8.00%	12.5	\$ 4,000,000.00	\$ 5,300,000.00
>100mio	\$ 100,000,000.00	100.00%	1	\$ 100,000,000.00	\$ 105,300,000.00
TOTAL MARGIN REQUIREMENT				\$ 105,300,000.00	

Interest rates

Band 1 (mio)	Millions	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-10mio	\$ 10,000,000.00	0.50%	200	\$ 50,000.00	\$ 50,000.00
10-30mio	\$ 20,000,000.00	1.00%	100	\$ 200,000.00	\$ 250,000.00
30-50mio	\$ 20,000,000.00	2.00%	50	\$ 400,000.00	\$ 650,000.00
50-100mio	\$ 50,000,000.00	4.00%	25	\$ 2,000,000.00	\$ 2,650,000.00
>100mio	\$ 100,000,000.00	100.00%	1	\$ 100,000,000.00	\$ 102,650,000.00
TOTAL MARGIN REQUIREMENT				\$ 102,650,000.00	

Equities

Band 1 (mio)	Millions	Proposed Margin rate	Leverage	Margin Required	Accumulated Margin
0-2.5mio	\$ 2,500,000.00	5.00%	20	\$ 125,000.00	\$ 125,000.00
2.5-5mio	\$ 2,500,000.00	10.00%	10	\$ 250,000.00	\$ 375,000.00
5-10mio	\$ 5,000,000.00	15.00%	6.67	\$ 750,000.00	\$ 1,125,000.00
10-20mio	\$ 10,000,000.00	30.00%	3.33	\$ 3,000,000.00	\$ 4,125,000.00
20-50mio	\$ 30,000,000.00	50.00%	2	\$ 15,000,000.00	\$ 19,125,000.00
>50mio	\$ 50,000,000.00	100.00%	1	\$ 50,000,000.00	\$ 69,125,000.00
TOTAL MARGIN REQUIREMENT				\$ 69,125,000.00	