

## FLOATING MARGIN RATES

FLOATING MARGIN RATES	BASKET OF INDEX SECURITIES		INDEX PARTICIPATION UNITS		INDEX FUTURES CONTRACTS <sup>1</sup>	
	PREVIOUS RATE	NEW RATE	PREVIOUS RATE	NEW RATE	PREVIOUS RATE	NEW RATE
1. DJIA	2.75%	2.75%	2.75%	2.75%	3.00%	3.00%
2. NASDAQ 100	4.25%	4.25%	4.25%	4.25%	4.50%	4.50%
3. NASDAQ Composite	4.00%	4.00%	4.00%	4.00%	4.25%	4.25%
4. NYSE Composite	3.00%	3.00%	3.25%	3.00%	3.25%	3.25%
5. NYSE U.S. 100	2.50%	2.50%	2.50%	2.50%	N/A	N/A
6. Russell 1000	2.75%	2.75%	2.75%	2.75%	3.00%	3.00%
7. Russell 2000	4.75%	4.75%	4.75%	4.75%	5.00%	5.00%
8. Russell 3000	3.00%	3.00%	3.00%	3.00%	3.25%	3.25%
9. S&P 100	2.75%	2.50%	2.75%	2.50%	N/A	N/A
10. S&P 500	2.75%	2.75%	2.75%	2.75%	3.00%	3.00%
11. S&P Mid Cap 400	3.75%	3.75%	3.75%	3.75%	4.00%	4.00%

## TRACKING ERROR MARGIN RATES

TRACKING ERROR MARGIN RATES	PREVIOUS RATE			NEW RATE <sup>2</sup>		
	Index and IPU	Index and Futures	IPU and Futures	Index and IPU	Index and Futures	IPU and Futures
1. DJIA	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
2. NASDAQ 100	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
3. NASDAQ Composite	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
4. NYSE Composite	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
5. NYSE U.S. 100	1.00%	N/A	N/A	1.00%	N/A	N/A
6. Russell 1000	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
7. Russell 2000	1.10%	1.60%	1.60%	1.42%	1.92%	1.92%
8. Russell 3000	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
9. S&P 100	1.00%	N/A	N/A	1.00%	N/A	N/A
10. S&P 500	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
11. S&P Mid Cap 400	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%

Note 1: The floating margin rates for the index futures contracts have been fixed as 0.25% over their respective index basket floating margin rates and are meant to act as a cushion until the Association is able to obtain additional data to set more accurate rates.

Note 2: The tracking error margin rates for the “Index and Futures” and the “IPU and Futures” positions have been fixed as 0.50% over their respective “Index and IPU” tracking error margin rates and are meant to act as a cushion until the Association is able to obtain additional data to set more accurate rates.