

## 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	7.00%	5.75%	6.50%	5.25%	7.25%	6.00%
2. NASDAQ 100	9.00%	7.50%	8.75%	7.25%	9.25%	7.75%
3. NASDAQ Composite	8.75%	6.75%	8.50%	6.75%	9.00%	7.00%
4. NYSE Composite	8.00%	6.25%	7.50%	6.00%	8.25%	6.50%
5. NYSE U.S. 100	7.75%	6.00%	6.75%	5.75%	N/A	N/A
6. Russell 1000	7.75%	6.25%	7.50%	5.75%	8.00%	6.50%
7. Russell 2000	10.00%	7.75%	10.00%	7.50%	10.25%	8.00%
8. Russell 3000	8.00%	6.25%	7.75%	6.00%	8.25%	6.50%
9. S&P 100	7.75%	6.00%	7.50%	6.00%	N/A	N/A
10. S&P 500	7.75%	6.25%	7.75%	6.00%	8.00%	6.50%
11. S&P Mid Cap 400	8.25%	6.50%	8.25%	6.50%	8.50%	6.75%

## 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%	1.25%	1.75%	1.75%
2. NASDAQ 100	1.00%	1.50%	1.50%	0.75%	1.25%	1.25%
3. NASDAQ Composite	1.07%	1.57%	1.57%	1.00%	1.50%	1.50%
4. NYSE Composite	1.22%	1.72%	1.72%	1.50%	2.00%	2.00%
5. NYSE U.S. 100	1.00%	N/A	N/A	1.50%	N/A	N/A
6. Russell 1000	1.00%	1.50%	1.50%	0.75%	1.25%	1.25%
7. Russell 2000	1.44%	1.94%	1.94%	1.50%	2.00%	2.00%
8. Russell 3000	1.00%	1.50%	1.50%	1.00%	1.50%	1.50%
9. S&P 100	1.76%	N/A	N/A	1.50%	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.