

Performance Bond History for: 01/01/2008 - 05/18/2012

Outright Rates

<u>1/28/2008</u>	<u>ISO</u>	<u>Initial</u>	<u>Maintenance</u>
Spec ...	USD	22,500.00	18,000.00
Hedge/Member ...	USD	18,000.00	18,000.00
<u>10/1/2008</u>	<u>ISO</u>	<u>Initial</u>	<u>Maintenance</u>
Spec ...	USD	25,312.50	20,250.00
Hedge/Member ...	USD	20,250.00	20,250.00
<u>10/17/2008</u>	<u>ISO</u>	<u>Initial</u>	<u>Maintenance</u>
Spec ...	USD	28,125.00	22,500.00
Hedge/Member ...	USD	22,500.00	22,500.00
<u>10/30/2008</u>	<u>ISO</u>	<u>Initial</u>	<u>Maintenance</u>
Spec ...	USD	30,937.50	24,750.00
Hedge/Member ...	USD	24,750.00	24,750.00
<u>3/20/2009</u>	<u>ISO</u>	<u>Initial</u>	<u>Maintenance</u>
Spec ...	USD	28,125.00	22,500.00
Hedge/Member ...	USD	22,500.00	22,500.00
<u>6/2/2011</u>	<u>ISO</u>	<u>Initial</u>	<u>Maintenance</u>
Spec ...	USD	25,000.00	20,000.00
Hedge/Member ...	USD	20,000.00	20,000.00
<u>3/26/2012</u>	<u>ISO</u>	<u>Initial</u>	<u>Maintenance</u>
Spec ...	USD	21,875.00	17,500.00
Hedge/Member ...	USD	17,500.00	17,500.00

Outright Rates

RateTypeDescr	Initial	Maint.	
S&P 500 Stock Index (SP)			Futures Opening Day: 04/21/1982
			Options Opening Day: 01/28/1983
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03/01/2001			
Spec	\$21,563	\$17,250	
Hedge/Member	\$17,250	\$17,250	
CBOE	\$17,250	\$17,250	
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11/19/2001			
Spec	\$19,688	\$15,750	
Hedge/Member	\$15,750	\$15,750	
CBOE	\$15,750	\$15,750	
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08/16/2002			
Spec	\$17,813	\$14,250	
Hedge/Member	\$14,250	\$14,250	
CBOE	\$14,250	\$14,250	
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11/14/2003			
Spec	\$20,000	\$16,000	
Hedge/Member	\$16,000	\$16,000	
CBOE	\$16,000	\$16,000	
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01/31/2005			
Spec	\$19,688	\$15,750	
Hedge/Member	\$15,750	\$15,750	
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12/19/2006			
Spec	\$17,500	\$14,000	
Hedge/Member	\$14,000	\$14,000	
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08/30/2007			
Spec	\$19,688	\$15,750	
Hedge/Member	\$15,750	\$15,750	
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11/30/2007			
Spec	\$22,500	\$18,000	
Hedge/Member	\$18,000	\$18,000	
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S&P 500 Stock Index (SP)			