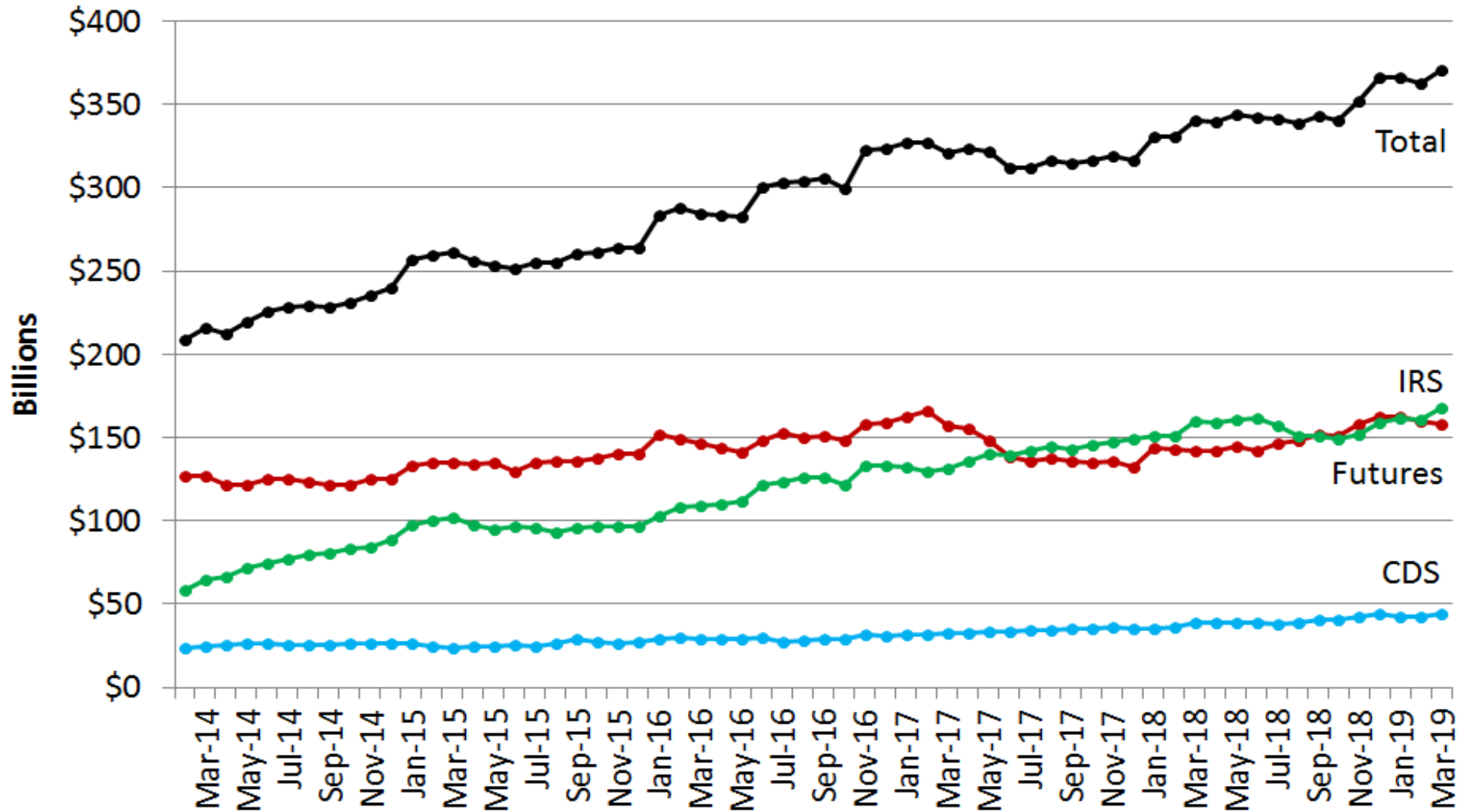


Initial Margin Requirements*

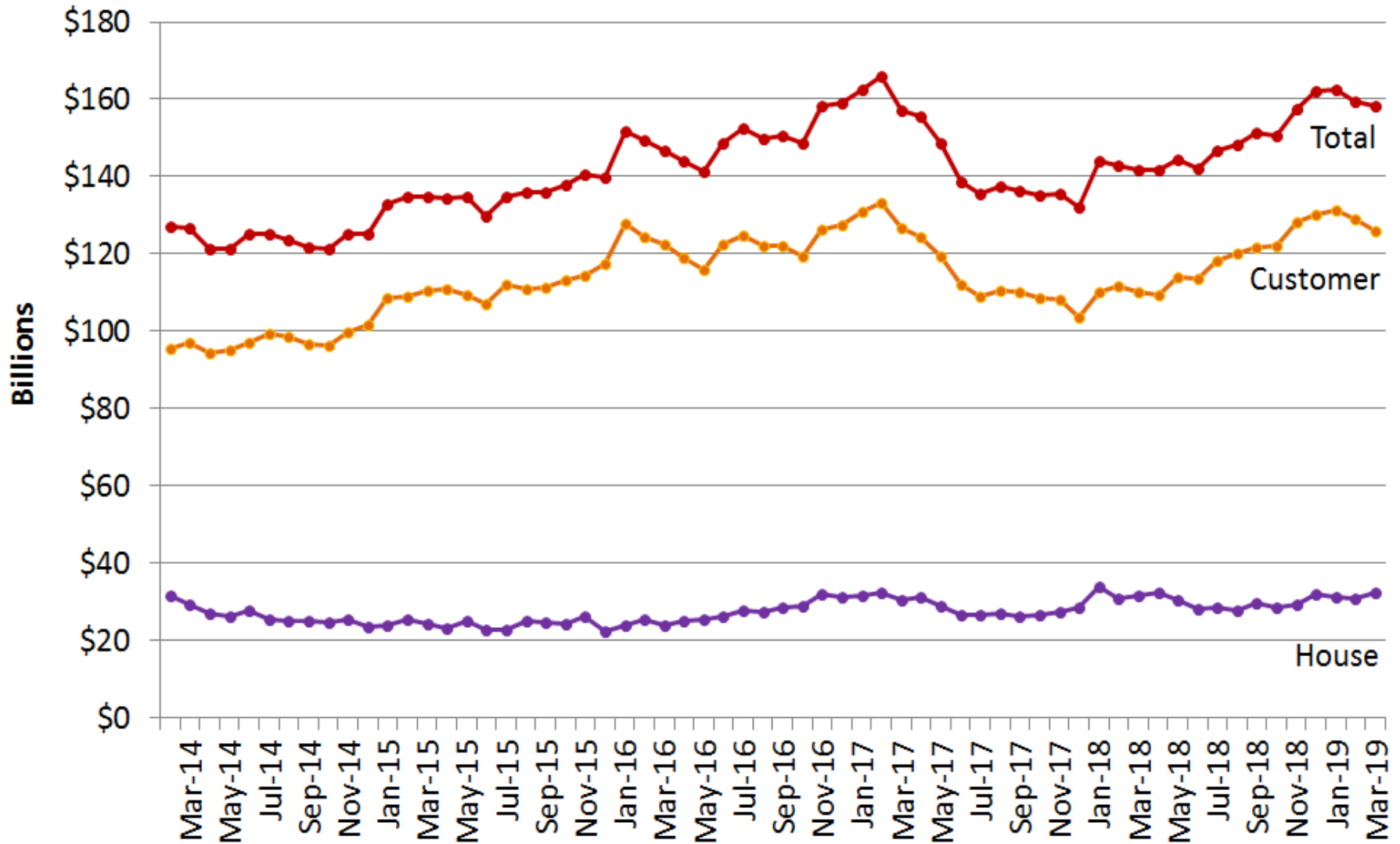
Futures data include CME, ICEU, & ICUS. IRS data include CME & LCH Ltd.
CDS data include CME, ICC, ICEU, & LCH SA. All data are month-end.



*Total requirements held by clearinghouses from clearing members, including add-ons. These include non-FCM data but no excess collateral, so should not be compared to "Financial Data for FCMs" elsewhere on this website.

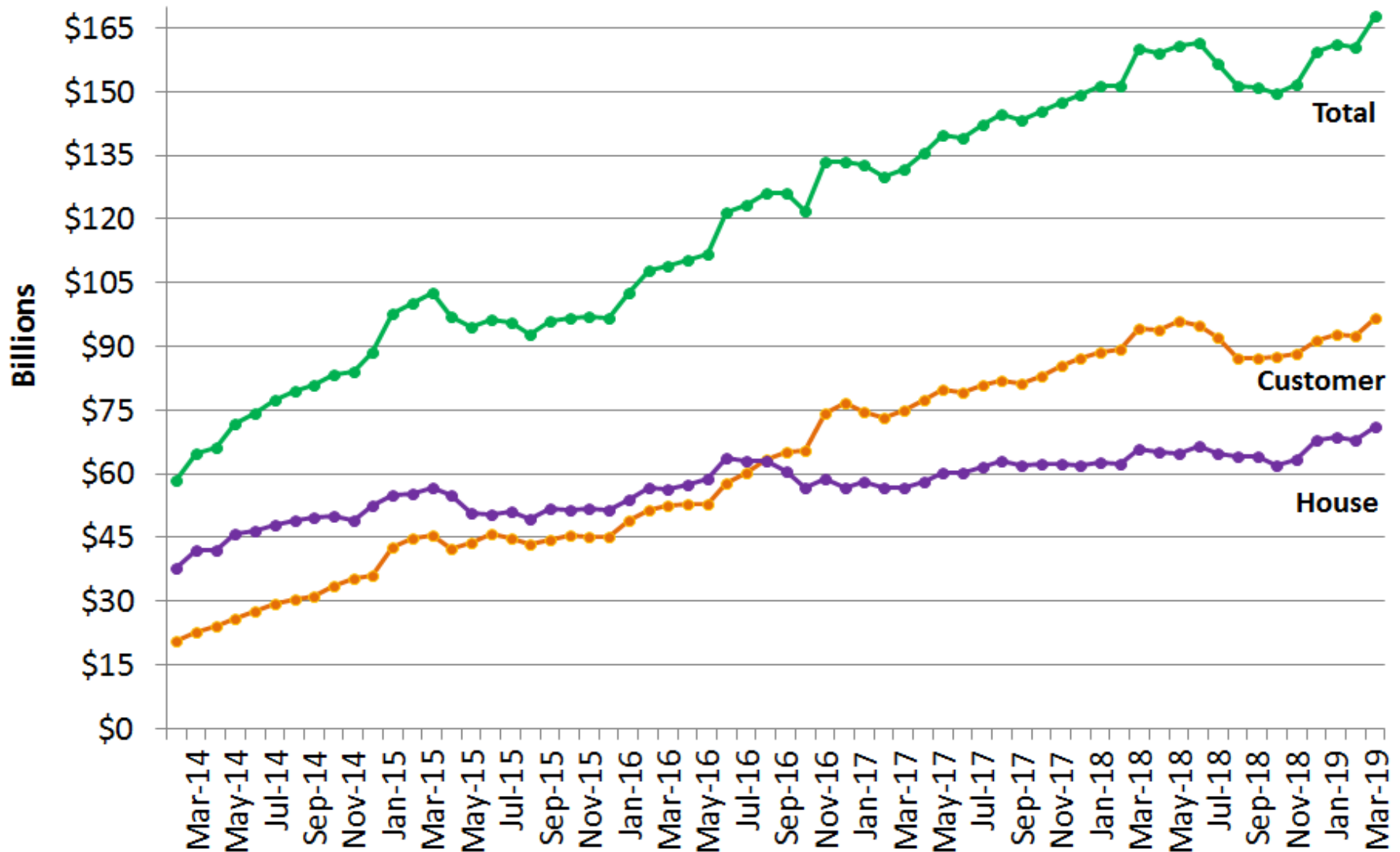
Initial Margin Requirements - Futures

Month-end data include CME, ICEU, and ICUS



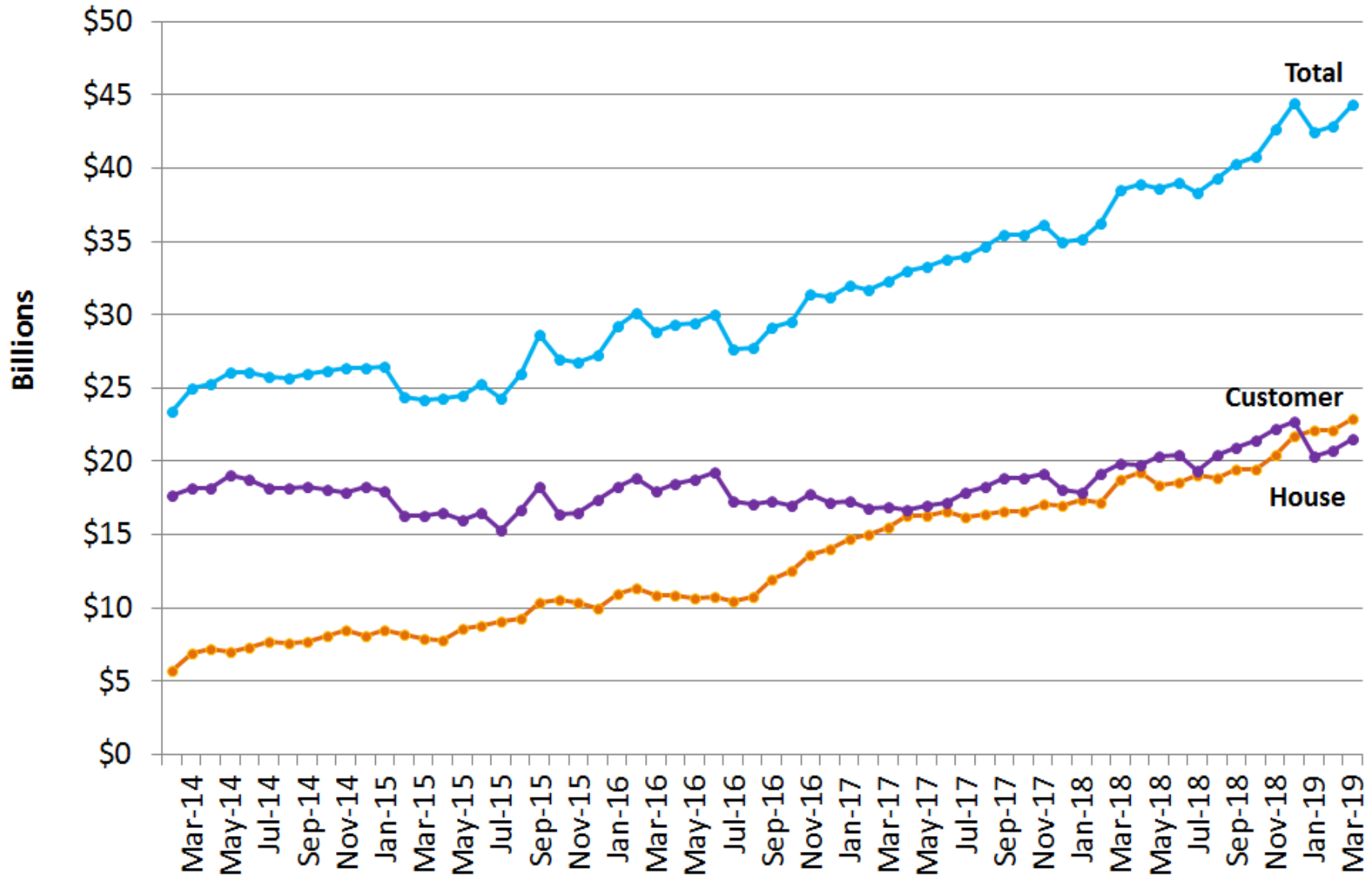
Initial Margin Requirements - IRS

Month-end data include CME, and LCH Ltd.



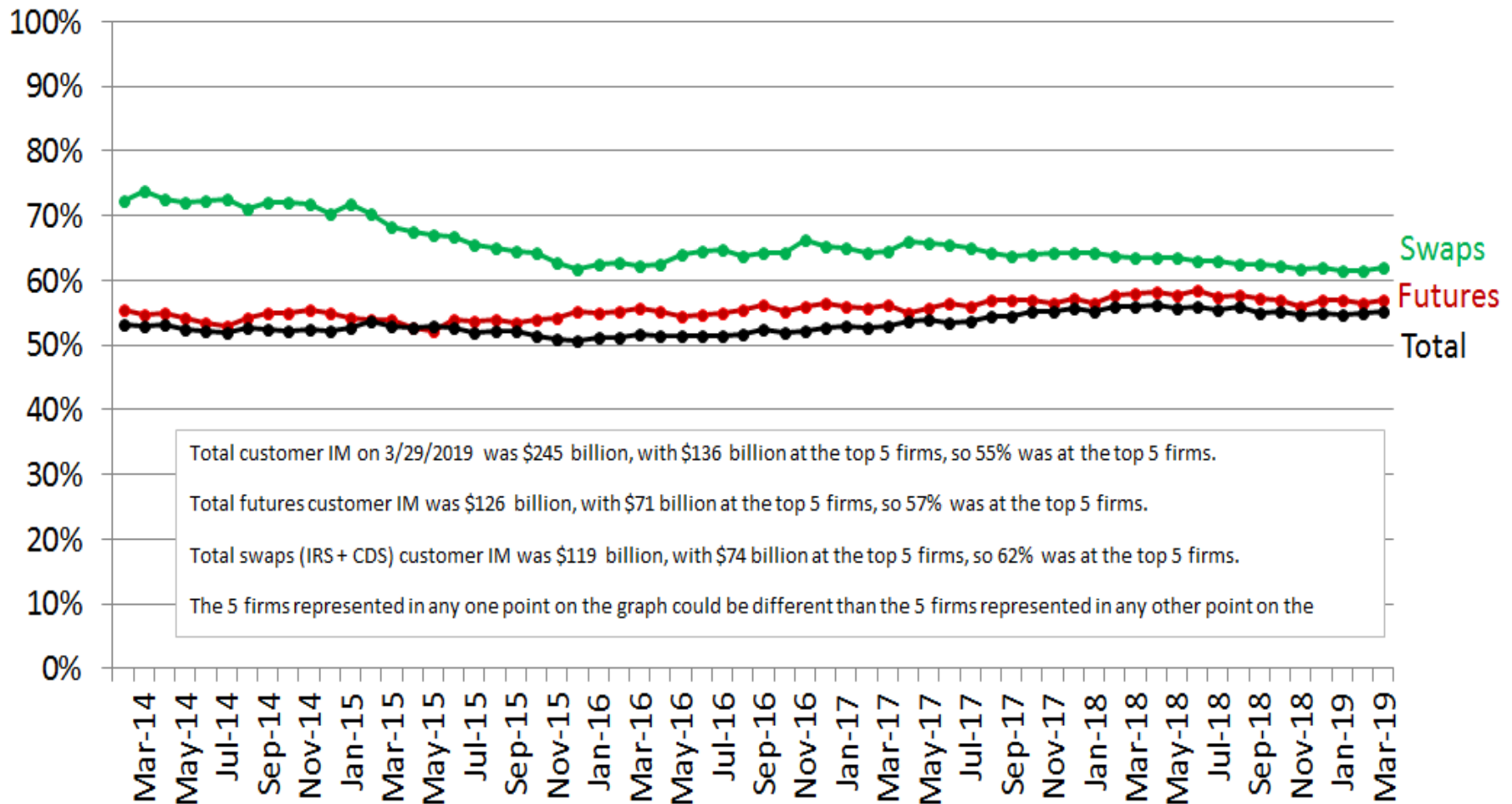
Initial Margin Requirements - CDS

Month-end data include CME, ICC, ICEU and LCH SA



Customer Initial Margin Requirements, Percentage at 5 Largest Parent Firms*

Futures data include CME, ICEU & ICUS. Swaps (IRS + CDS) include CME, ICC, ICEU, LCH Ltd. & LCH SA. All data are month-end.



*Affiliated clearing members are combined into a single parent firm.