

**MARGIN DEPOSITS
ACCEPTABILITY BY EXCHANGE**

Exhibit

| Exchange | Rule(s) | Foreign Currencies | U.S. Government Obligations | Municipal Bonds | Equity Securities | U.S. Deliverable Warehouse Receipts | Letters of Credit | Loans | Other |
|-----------------|------------------------------|---|--------------------------------------|------------------------|--------------------------|--|--------------------------|--------------------------------------|---|
| CBOT | CBOT Rule 431.02 | YES | YES | YES | YES | YES | NO | NO | any Readily Marketable Security Net of SEC Haircuts |
| CME | CME Rule 930.C | YES | YES | YES | YES | YES | YES | YES If Secured | any Readily Marketable Security Net of SEC Haircuts |
| CSCE | CSCE Rule 4.02 | British Pounds | YES | NO | YES | YES | NO | YES If Secured (Futures Only) | NONE |
| COMEX | NYMEX Rule 4.01(E)(2) | YES | YES | NO | YES | YES | YES | YES | Physical Commodities Non-Deliverable Gold and Silver |
| KCBOT | KCBOT Rule 1160.01 | NO | YES | NO | YES | NO | NO | NO | NONE |
| MACE | MACE Rule 431.02 | YES | YES | YES | YES | YES | NO | NO | any Readily Marketable Security Net of SEC Haircuts |
| MGE | MGE Rule 760 | YES | YES | YES | YES | YES | YES | YES If Secured | NONE |
| NYCE | NYCE Rule 2.03 | Some Foreign Currencies on Cross-Rate Contract | YES | NO | YES | Cotton Only | YES | YES | NONE |
| NYFE | NYFE 7.03 | NO | YES | NO | YES | NO | YES | YES | NONE |
| NYMEX | NYMEX Rule 4.01(E)(1) | NO | Yes, if maturity < 10 yrs. | NO | NO | NO | NO | YES If Secured | NONE |
| PBOT | PBOT Rule 1006(d) | YES | YES | YES | YES | NO | YES | NO | NONE |