

Indicative Initial Margin Percentages

Below are indicative maximum initial margin (IM) percentages as of June 22, 2021. Indicative IM is shown as a percentage of each contract's notional value as provided by Nodal Clear, which provides clearing services for FairX.

Please note that the indicative IM percentages below:

- vary based on direction of the position (long or short)
- do not factor in potential offsets via portfolio margining which Nodal utilizes
- will fluctuate based on volatility, changing market conditions, and other factors.

Product	FairX Code	Long (Buy)	Short (Sell)
Nano Bloomberg US Large Cap Index Futures	B5	5.1%	5.4%
Micro Bloomberg US Large Cap Index Futures	LB5	5.1%	5.4%
Nano SuperTech Index Futures	TEC	7.15%	7.75%
Micro SuperTech Index Futures	LTEC	7.15%	7.75%

This is provided for informational purposes only. The margin applicable to your trades and positions may be more or less than that stated above. Any questions regarding margin should be directed to your broker.