

CORPORATE EVENTS

MEMO # 09-426

DATE: 09/30/09

ACTION:

On September 25, 2009, Shareholders of FC Stone Group, Inc. ("FCSX") will vote concerning the proposed merger with International Assets Holding Corporation ("IAAC"). If the merger is approved and consummated, each existing FCSX Common Share will be converted into the right to receive .2950 IAAC Common Shares. Cash will be paid in lieu of fractional IAAC shares.

This action will be coordinated with the Options Clearing Corporation.

CATEGORY:

Merger

EQUITY SYMBOL:

FC Stone Group, Inc. ("FCSX")

ONE CHICAGO SYMBOL:

FCSX1C will change to **FCSX2C**; **FCSX1C** will not be reintroduced

CME FUTURES SYMBOL:

FCS will change to **FC9**

MULTIPLIER:

100 (e.g., 1.00 equals \$100.00)

EFFECTIVE DATE:

Thursday, October 1, 2009

NEW DELIVERABLE PER CONTRACT:

1) 29 International Assets Holding Corporation ("IAAC") Common Shares

2) Cash in lieu of .50 fractional IAAC Shares*

* The cash portion of the deliverable remains permanently fixed as part of the option deliverable, and does not vary with price changes of securities also included in the deliverable

APPLICABLE CONTRACT MONTHS:

October, November, December 2009 and March 2010

SETTLEMENT PRICES AND POSITIONS:

The underlying price for the FCSX2C Futures contract deliverable, expressed in term of current market value, would be calculated as follows:

$$\text{FCSX2C} = .29 (\text{IAAC}) + \text{cash in lieu of .50 IAAC shares}$$

Please note that the valuation would apply only to the FCSX2C deliverable in terms of current market value of the deliverable securities. The resulting price would not be equivalent to the daily settlement price of a futures contract month, whose determination would include cost of money carrying charges, adjustment for dividends, and other factors.

NOTES:

The forecasted effect of the upcoming corporate event on each clearing firms' positions can be viewed in infopac in the Corporate Event Initial Forecast Report (ONE712), the Corporate Event Final Forecast Report (ONE713), and the Corporate Event Forecast Audit Report (CPDBU710).

If you have any questions regarding the information provided in the document, please call CME Clearing risk management hotline at (312) 648-3888.