

## Advisory Notice

Clearing House

07-269

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers  
Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: November 7, 2007

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <https://www.cme-ch.com/listserve/addlistserve.asp> and subscribe to the Performance Bond Rates Advisory Notices listserver.**

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following products listed below. These margins will become effective at the close of business on **Thursday, November 8, 2007.**

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Agricultural Futures Intra-Commodity Spread Rates

##### Butter (DB) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,080	\$800	\$1,350	\$1,000
Hedge	Increase	\$800	\$800	\$1,000	\$1,000
Member	Increase	\$800	\$800	\$1,000	\$1,000

##### CME Cash-Settled Butter Futures (CB) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$540	\$400	\$500	\$500

##### Goldman Sachs Commodity Index (GI) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$713	\$475	\$900	\$600
Hedge/Member	Increase	\$475	\$475	\$600	\$600

Lean Hogs (LN) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$743	\$550
Hedge	Increase	\$500	\$500	\$550	\$550
Member	Increase	\$500	\$500	\$550	\$550

**CME Agricultural Futures Inter-Commodity Spread Rates**

Class IV Milk (DK) vs. CME Dry Whey Futures (DY) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Class IV Milk (DK) vs. Nonfat Dry Milk (NF) (3:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	60.00%	75.00%

Feeder Cattle (FC) vs. Live Cattle (LC) \*\* (2:3)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	60.00%	70.00%

**CME Currency Futures Outright Rates**

Australian Dollar (AD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,430	\$1,800	\$2,160	\$1,600
Hedge/Member	Decrease	\$1,800	\$1,800	\$1,600	\$1,600

**CME Currency Futures Intra-Commodity Spread Rates**

Cross Rate Australian Dollar/Japanese Yen (AJ) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥8,100	¥6,000	¥10,800	¥8,000
Hedge/Member	Increase	¥6,000	¥6,000	¥8,000	¥8,000

Cross Rate Canadian Dollar/Japanese Yen (CY) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥10,800	¥8,000	¥16,200	¥12,000
Hedge/Member	Increase	¥8,000	¥8,000	¥12,000	¥12,000

Cross Rate Euro FX /Polish Zloty (Z) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	EUR169	EUR125	EUR203	EUR150
Hedge/Member	Increase	EUR125	EUR125	EUR150	EUR150

Cross Rate Euro FX/Australian Dollar (CA) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	AUD68	AUD50	AUD135	AUD100
Hedge/Member	Increase	AUD50	AUD50	AUD100	AUD100

Cross Rate Euro FX/Norwegian Krone (CN) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	NKr1,620	NKr1,200	NKr5,400	NKr4,000
Hedge/Member	Increase	NKr1,200	NKr1,200	NKr4,000	NKr4,000

Cross Rate Euro FX/Swedish Krona (KE) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	SEK844	SEK625	SEK4,050	SEK3,000
Hedge/Member	Increase	SEK625	SEK625	SEK3,000	SEK3,000

Crossrate Euro FX/Czech Koruna (K) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	EUR68	EUR50	EUR135	EUR100
Hedge/Member	Increase	EUR50	EUR50	EUR100	EUR100

Czech Koruna (CZ) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$135	\$100
Hedge/Member	Increase	\$50	\$50	\$100	\$100

Hungarian Forint (FR) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$338	\$250
Hedge/Member	Increase	\$50	\$50	\$250	\$250

Norwegian Krone (UN) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$405	\$300	\$540	\$400
Hedge/Member	Increase	\$300	\$300	\$400	\$400

Swedish Krona (SE) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$405	\$300
Hedge/Member	Increase	\$200	\$200	\$300	\$300

### CME Currency Futures Inter-Commodity Spread Rates

Australian Dollar (AD) vs. Canadian Dollar (CD) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	55.00%	65.00%

Australian Dollar (AD) vs. Cross Rate Euro FX/Australian Dollar (CA) (+2:+1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	70.00%	80.00%

Australian Dollar (AD) vs. New Zealand Dollar (NE) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	60.00%	80.00%

Cross Rate Australian Dollar/Canadian Dollar (AC) vs. Canadian Dollar (CD) (+1:+2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	35.00%	45.00%

Cross Rate Canadian Dollar/Japanese Yen (CY) vs. Japanese Yen (JY) (+1:+1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	45.00%

Cross Rate Euro FX/Canadian Dollar (CC) vs. Euro FX (EC) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	40.00%	30.00%

Euro FX (EC) vs. Cross Rate EuroFX/British Pound (RP) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	35.00%

Euro FX (EC) vs. Japanese Yen (JY) (3:4)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	45.00%

Euro FX (EC) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	40.00%	60.00%

### FXMS Currency Spot Outright Rates

Australian Dollar Spot (AUDUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,430	\$1,800	\$2,160	\$1,600
Hedge/Member	Decrease	\$1,800	\$1,800	\$1,600	\$1,600

### FXMS Currency Spot Inter-Commodity Spread Rates

Australian Dollar Spot (AUDUS) vs. Canadian Dollar (CD) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	55.00%	65.00%

Australian Dollar Spot (AUDUS) vs. Canadian Dollar Spot (USDCA) (+1:+1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	55.00%	65.00%

Australian Dollar Spot (AUDUS) vs.

Cross Rate Euro FX/Australian Dollar (CA) (+2:+1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	70.00%	80.00%

Canadian Dollar Spot (USDCA) vs. Australian Dollar (AD) (+1:+1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	55.00%	65.00%

Canadian Dollar Spot (USDCA) vs.

Cross Rate Australian Dollar/Canadian Dollar (AC) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	35.00%	45.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. Euro FX (EC) (1:2)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	35.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.

Euro FX Spot (EURUS) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	35.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Canadian Dollar (CC) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	40.00%	30.00%

Euro FX Spot (EURUS) vs. Cross Rate EuroFX/British Pound (RP) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	35.00%

Euro FX Spot (EURUS) vs. Japanese Yen (JY) (3:4)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	45.00%

Euro FX Spot (EURUS) vs. Japanese Yen Spot (USDJP) (+3:+4)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	45.00%

Euro FX Spot (EURUS) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	40.00%	60.00%

Japanese Yen Spot (USDJP) vs.  
Cross Rate Canadian Dollar/Japanese Yen (CY) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	45.00%

Japanese Yen Spot (USDJP) vs. Euro FX (EC) (+4:+6)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	45.00%

**CME Interest Rate Futures Inter-Commodity Spread Rates**

Euroyen (EY) vs. Fed Funds (CBOT) (41) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	70.00%	40.00%

LIBOR (1-Month) (EM) vs. Fed Funds (CBOT) (41) (5:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	50.00%

LIBOR (1-Month) (EM) vs. US Long Bond (17) (5:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	35.00%

**CME Housing Futures Intra-Commodity Spread Rates**

Las Vegas Housing Index (LAV) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$810	\$600
Hedge/Member	Increase	\$500	\$500	\$600	\$600

Miami Housing Index (MIA) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$810	\$600
Hedge/Member	Increase	\$500	\$500	\$600	\$600

**CME Index Futures Outright Rates**

CME PowerShares QQQ (QQ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.00%	7.00%	5.00%	5.00%
Customer Rate	Decrease	20.00%	20.00%	20.00%	20.00%

Nasdaq-100 Index (ND)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$16,250	\$13,000	\$12,500	\$10,000
Hedge/Member	Decrease	\$13,000	\$13,000	\$10,000	\$10,000

CME E-mini FTSE/Xinhua China 25 Index (FXN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$8,750	\$7,000	\$12,500	\$10,000
Hedge/Member	Increase	\$7,000	\$7,000	\$10,000	\$10,000

E-Mini Nasdaq 100 (NQ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$3,250	\$2,600	\$2,500	\$2,000
Hedge/Member	Decrease	\$2,600	\$2,600	\$2,000	\$2,000

Russell 2000 Stock Index (RL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$21,250	\$17,000	\$23,125	\$18,500
Hedge/Member	Increase	\$17,000	\$17,000	\$18,500	\$18,500

**CME Index Futures Inter-Commodity Spread Rates**

E-Mini MSCI Emerging Markets Index (EMI)  
vs. CME E-mini FTSE/Xinhua China 25 Index (FXN) (3:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	50.00%

E-Mini MSCI Emerging Markets Index (EMI) vs. Nasdaq-100 Index (ND) (3:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	80.00%	75.00%

Nasdaq-100 Index (ND) vs. Russell 2000 Stock Index (RL) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	80.00%

Nasdaq-100 Index (ND) vs. S&P 500 Stock Index (SP) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	85.00%

Nasdaq-100 Index (ND) vs. S&P 500/BARRA Growth Index (SG) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	80.00%

Nasdaq-100 Index (ND) vs. S&P 500/BARRA Value Index (SU) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	85.00%

Nasdaq-100 Index (ND) vs. S&P Small Cap 600 (SMP) (2:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	70.00%

Nasdaq-100 Index (ND) vs. S&P Technology SPCTR Index (TS) (1:5)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	80.00%

Russell 2000 Stock Index (RL) vs. Dow Jones (CBOT) (11) (1:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	75.00%

S&P 500 Stock Index (SP) vs. Dow Jones (CBOT) (11) (1:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	95.00%	90.00%

S&P 500/BARRA Growth Index (SG) vs. Dow Jones (CBOT) (11) (2:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	85.00%

S&P Midcap 400 (MD) vs. Nasdaq-100 Index (ND) (2:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	80.00%

**Effective 11/8/07 Please note Ratio Change to the following CME Index Futures Inter-Commodity Spread:**

Yen-based Nikkei (N1) vs. NIKKEI 225 Stock Index (NK) (8:7)

**CME Interest Rate Futures Outright Rates**

10 Year Swap (CME) (S0)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,350	\$1,000	\$1,755	\$1,300
Hedge/Member	Increase	\$1,000	\$1,000	\$1,300	\$1,300

5 Year Swap (CME) (S5)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,620	\$1,200	\$1,890	\$1,400
Hedge/Member	Increase	\$1,200	\$1,200	\$1,400	\$1,400



### CME Interest Rate Futures Intra-Commodity Spread Rates

Euroyen (EY) - T1 (Month 1) vs. T2 (Month 2) [mth 01 vs. mth 02 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥8,100	¥6,000	¥7,425	¥5,500
Hedge/Member	Decrease	¥6,000	¥6,000	¥5,500	¥5,500

Euroyen (EY) - T1 (Month 1) vs. T3 (Month 3) [mth 01 vs. mth 03 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥12,150	¥9,000	¥10,125	¥7,500
Hedge/Member	Decrease	¥9,000	¥9,000	¥7,500	¥7,500

Euroyen (EY) - T1 (Month 1) vs. T4 (Months. 4-5) [mth 01 vs. mth 04-05 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥17,550	¥13,000	¥14,175	¥10,500
Hedge/Member	Decrease	¥13,000	¥13,000	¥10,500	¥10,500

Euroyen (EY) - T1 (Month 1) vs. T5 (Months. 6-10) [mth 01 vs. mth 06-10 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥19,575	¥14,500	¥16,875	¥12,500
Hedge/Member	Decrease	¥14,500	¥14,500	¥12,500	¥12,500

Euroyen (EY) - T1 (Month 1) vs. T6 (Months. 11-20) [mth 01 vs. mth 11-20 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥20,250	¥15,000	¥21,600	¥16,000
Hedge/Member	Increase	¥15,000	¥15,000	¥16,000	¥16,000

Euroyen (EY) - T2 (Month 2) vs. T3 (Month 3) [mth 02 vs. mth 03 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$8,775	\$6,500	\$7,425	\$5,500
Hedge/Member	Decrease	\$6,500	\$6,500	\$5,500	\$5,500

Euroyen (EY) - T2 (Month 2) vs. T4 (Months. 4-5) [mth 02 vs. mth 04-05 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥14,175	¥10,500	¥10,800	¥8,000
Hedge/Member	Decrease	¥10,500	¥10,500	¥8,000	¥8,000

Euroyen (EY) - T2 (Month 2) vs. T5 (Months. 6-10) [mth 02 vs. mth 06-10 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥16,200	¥12,000	¥13,500	¥10,000
Hedge/Member	Decrease	¥12,000	¥12,000	¥10,000	¥10,000

Euroyen (EY) - T2 (Month 2) vs. T6 (Months. 11-20) [mth 02 vs. mth 11-20 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥19,575	¥14,500	¥21,600	¥16,000
Hedge/Member	Increase	¥14,500	¥14,500	¥16,000	¥16,000

Euroyen (EY) - T3 (Month 3) vs. T4 (Months. 4-5) [mth 03 vs. mth 04-05 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥10,125	¥7,500	¥7,425	¥5,500
Hedge/Member	Decrease	¥7,500	¥7,500	¥5,500	¥5,500

Euroyen (EY) - T3 (Month 3) vs. T5 (Months. 6-10) [mth 03 vs. mth 06-10 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥12,825	¥9,500	¥11,475	¥8,500
Hedge/Member	Decrease	¥9,500	¥9,500	¥8,500	¥8,500

Euroyen (EY) - T3 (Month 3) vs. T6 (Months. 11-20) [mth 03 vs. mth 11-20 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥18,900	¥14,000	¥20,925	¥15,500
Hedge/Member	Increase	¥14,000	¥14,000	¥15,500	¥15,500

Euroyen (EY) - T4 (Months. 4-5) vs. T5 (Months. 6-10) [mth 04-05 vs. mth 06-10 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥8,100	¥6,000	¥11,475	¥8,500
Hedge/Member	Increase	¥6,000	¥6,000	¥8,500	¥8,500

Euroyen (EY) - T4 (Months. 4-5) vs. T6 (Months. 11-20) [mth 04-05 vs. mth 11-20 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥21,600	¥16,000	¥20,250	¥15,000
Hedge/Member	Decrease	¥16,000	¥16,000	¥15,000	¥15,000

Euroyen (EY) - T5 (Months. 6-10) vs. T5 (Months. 6-10) [mth 06-10 vs. mth 06-10 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥5,400	¥4,000	¥10,125	¥7,500
Hedge/Member	Increase	¥4,000	¥4,000	¥7,500	¥7,500

Euroyen (EY) - T5 (Months. 6-10) vs. T6 (Months. 11-20) [mth 06-10 vs. mth 11-20 ]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥24,300	¥18,000	¥19,575	¥14,500
Hedge/Member	Decrease	¥18,000	¥18,000	¥14,500	¥14,500

Euroyen (EY) - T6 (Months. 11-20) vs. T6 (Months. 11-20) [mth 11-20 vs. mth 11-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥24,300	¥18,000	¥16,875	¥12,500
Hedge/Member	Decrease	¥18,000	¥18,000	¥12,500	¥12,500

### CME Security Futures Outright Rates

Abraxis BioScience, Inc. (ABB)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	20.00%	24.00%
Customer Rate	Increase	20.00%	24.00%

ADC Telecommunications (ADC)

Rate Type	Change	Current	New
Clearing/Member Rate	Decrease	25.00%	18.00%
Customer Rate	Decrease	25.00%	20.00%

Advanced Micro Devices (AV)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	22.00%	28.00%
Customer Rate	Increase	22.00%	28.00%

Alcatel-Lucent (ALU)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	10.00%	14.00%
Customer Rate	N/A	20.00%	20.00%

Amazon, Inc. (AZ)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	30.00%	32.00%
Customer Rate	Increase	30.00%	32.00%

Ann Taylor Stores Corp. (ANN)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	11.00%	14.00%
Customer Rate	N/A	20.00%	20.00%

Automatic Data Processing (ADP)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	3.00%	6.00%
Customer Rate	N/A	20.00%	20.00%

Bear Stearns Cos Inc. (BSC)

Rate Type	Change	Current	New
Clearing/Member Rate	Decrease	13.00%	8.00%
Customer Rate	N/A	20.00%	20.00%

Boyd Gaming Corp. (BYD)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	20.00%	17.00%
Customer Rate	N/A	20.00%	20.00%

Cablevision Systems Corp. (CVC)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	26.00%	17.00%
Customer Rate	Decrease	26.00%	20.00%

Celgene Corp. (C7)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	11.30%	14.00%
Customer Rate	N/A	20.00%	20.00%

CenterPoint Energy, Inc. (CNP)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	9.00%	6.00%
Customer Rate	N/A	20.00%	20.00%

Cerner Corp. (CERN)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	17.00%	15.00%
Customer Rate	N/A	20.00%	20.00%

Cheniere Energy Inc. (LNG)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	16.70%	32.00%
Customer Rate	Increase	20.00%	32.00%

Cigna Corp (CI9)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	9.80%	20.00%
Customer Rate	N/A	20.00%	20.00%

Circuit City Stores Inc. (CC9)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	15.00%	18.00%
Customer Rate	N/A	20.00%	20.00%

Cognizant Tech Solutions (CTS)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	13.00%	30.00%
Customer Rate	Increase	20.00%	30.00%

Comcast Corp. (CMX)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	9.00%	13.00%
Customer Rate	N/A	20.00%	20.00%

Constellation Energy Group (CEG)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	12.00%	19.00%
Customer Rate	N/A	20.00%	20.00%

Continental Airlines Inc. (CAL)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	17.00%	14.00%
Customer Rate	N/A	20.00%	20.00%

Cummins Inc. (CMI)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	13.00%	17.00%
Customer Rate	N/A	20.00%	20.00%

Duke Energy Corp. (OI)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	12.00%	9.00%
Customer Rate	N/A	20.00%	20.00%

El Paso Corp. (EP9)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	16.00%	18.00%
Customer Rate	N/A	20.00%	20.00%

Emerson Electric Co. (7O)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	4.80%	7.00%
Customer Rate	N/A	20.00%	20.00%

Gilead Sciences Inc. (GIL)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	9.30%	16.00%
Customer Rate	N/A	20.00%	20.00%

Intercontinental Exchange (ICE)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	25.00%	21.00%
Customer Rate	Decrease	25.00%	21.00%

Intersil Corp. (ISI)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	11.00%	16.00%
Customer Rate	N/A	20.00%	20.00%

Kinetic Concepts Inc. (KCI)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	11.60%	21.00%
Customer Rate	N/A	20.00%	20.00%

Level 3 Communications (LVL)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	20.00%	24.00%
Customer Rate	Increase	20.00%	24.00%

MGIC Investment Corp. (MTG)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	15.00%	20.00%
Customer Rate	N/A	20.00%	20.00%

Minnesota Mining & Manufacturing Corp. (MN)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	6.60%	9.00%
Customer Rate	N/A	20.00%	20.00%

Mylan Laboratories Inc. (MYL)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	17.00%	13.00%
Customer Rate	N/A	20.00%	20.00%

NAVTEQ Corp. (NVT)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	15.00%	21.00%
Customer Rate	Increase	20.00%	21.00%

Nvidia Corporation (NC)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	21.00%	26.00%
Customer Rate	Increase	21.00%	26.00%

Noble Corporation (NE9)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	30.00%	9.00%
Customer Rate	Decrease	30.00%	20.00%

Nutri System Inc. (NTR)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	27.30%	30.00%
Customer Rate	Increase	27.30%	30.00%

NYMEX HOLDINGS, INC. (NMX)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	14.50%	30.00%
Customer Rate	Increase	20.00%	30.00%

Omnicare Inc. (OCR)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	8.20%	20.00%
Customer Rate	N/A	20.00%	20.00%

PMI Group Inc. (PM9)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	9.00%	27.00%
Customer Rate	Increase	20.00%	27.00%

Qlogic Corp. (QL)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	13.30%	24.00%
Customer Rate	Increase	20.00%	24.00%

Rambus Inc. (RM9)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	24.40%	29.00%
Customer Rate	Increase	24.40%	29.00%

Red Hat Inc. (RHA)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	17.80%	29.00%
Customer Rate	Increase	20.00%	29.00%

Research In Motion Ltd. (RM)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	17.60%	28.00%
Customer Rate	Increase	20.00%	28.00%

Silicon Laboratories Inc. (SLA)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	28.00%	21.00%
Customer Rate	Decrease	28.00%	21.00%

SLM Corporation (SLM)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	4.80%	16.00%
Customer Rate	N/A	20.00%	20.00%

Southern Copper Corp. (PCU)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	21.00%	27.00%
Customer Rate	Increase	21.00%	27.00%

Sun Microsystems, Inc. (SN)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Decrease	19.00%	14.00%
Customer Rate	N/A	20.00%	20.00%

Suntech Power Holdings Co. Ltd. (STP)

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Clearing/Member Rate	Increase	11.00%	17.00%
Customer Rate	N/A	20.00%	20.00%

SUPERVALU Inc. (SVU)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	7.20%	9.00%
Customer Rate	N/A	20.00%	20.00%

Symantec Corp. (SY)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	22.00%	24.00%
Customer Rate	Increase	22.00%	24.00%

Texas Instruments Incorporated (TI)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	11.00%	14.00%
Customer Rate	N/A	20.00%	20.00%

Textron, Inc. (TXT)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	7.40%	10.00%
Customer Rate	N/A	20.00%	20.00%

U S G Corp. (USG)

Rate Type	Change	Current	New
Clearing/Member Rate	Decrease	18.00%	16.00%
Customer Rate	N/A	20.00%	20.00%

Unisys Corp. (U)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	16.00%	19.00%
Customer Rate	N/A	20.00%	20.00%

UnumProvident Corporation (UNM)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	11.00%	25.00%
Customer Rate	Increase	20.00%	25.00%

US Airways Group Inc. (LCC)

Rate Type	Change	Current	New
Clearing/Member Rate	Decrease	19.00%	17.00%
Customer Rate	N/A	20.00%	20.00%

Weyerhaeuser Co. (OR)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	4.80%	7.00%
Customer Rate	N/A	20.00%	20.00%

Wynn Resorts Ltd. (WYN)

Rate Type	Change	Current	New
Clearing/Member Rate	Decrease	13.00%	10.00%
Customer Rate	N/A	20.00%	20.00%



Yahoo (YA)

Rate Type	Change	Current	New
Clearing/Member Rate	Increase	10.80%	19.00%
Customer Rate	N/A	20.00%	20.00%

**CBOT Agricultural Futures Outright Rates**

Oats (CBOT) (O)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,013	\$750	\$878	\$650
Hedge/Member	Decrease	\$750	\$750	\$650	\$650

**CBOT Agricultural Futures Intra-Commodity Spread Rates**

Corn (CBOT) (C) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$203	\$150	\$135	\$100
Hedge/Member	Decrease	\$150	\$150	\$100	\$100

Rough Rice (CBOT) (14) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$338	\$250
Hedge/Member	N/A	\$250	\$250

Soymeal (CBOT) (06) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$236	\$175
Hedge/Member	Increase	\$125	\$125	\$175	\$175

**CBOT Agricultural Futures Inter-Commodity Spread Rates**

Corn (CBOT) (C) vs. Soybean (CBOT) (S) (5:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	50.00%	65.00%

Soybean Oil (CBOT) (07) vs. Soybean (CBOT) (S) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	45.00%	65.00%

### CBOT Energy Products Intra-Commodity Spread Rates

#### CBOT Ethanol Futures (EH) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,350	\$1,000	\$2,025	\$1,500
Hedge/Member	Increase	\$1,000	\$1,000	\$1,500	\$1,500

### CBOT Interest Rate Futures Outright Rates

#### 30 Year Swap (CBOT) (I3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,890	\$1,400	\$2,160	\$1,600
Hedge/Member	Increase	\$1,400	\$1,400	\$1,600	\$1,600

#### 5 Year Treasury Note (25)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$878	\$650	\$810	\$600
Hedge/Member	Decrease	\$650	\$650	\$600	\$600

#### 2 Year Treasury Note (26)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$878	\$650	\$810	\$600
Hedge/Member	Decrease	\$650	\$650	\$600	\$600

#### US Long Bond (17)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,620	\$1,200	\$1,755	\$1,300
Hedge/Member	Increase	\$1,200	\$1,200	\$1,300	\$1,300

### CBOT Interest Rate Futures Intra-Commodity Spread Rates

#### Fed Funds (CBOT) (41) - Tier 2 vs. Tier 2 [mth 5-12 vs. mth 5-12]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$203	\$150	\$169	\$125
Hedge/Member	Decrease	\$150	\$150	\$125	\$125

#### Fed Funds (CBOT) (41) - All Months Butterfly [Mos.1-2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$304	\$225	\$169	\$125
Hedge/Member	Decrease	\$225	\$225	\$125	\$125

Fed Funds (CBOT) (41) - All Months Butterfly [Mos 3-subsequent]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$304	\$225	\$169	\$125
Hedge/Member	Decrease	\$225	\$225	\$125	\$125

Fed Funds (CBOT) (41) - All Months Consecutive Mos. 1-2

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$338	\$250
Hedge/Member	Increase	\$125	\$125	\$250	\$250

Fed Funds (CBOT) (41) - All Months Consecutive Mos. 2-3

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$203	\$150
Hedge/Member	Increase	\$125	\$125	\$150	\$150

Fed Funds (CBOT) (41) - All Months Consecutive Mos. 3-4

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$203	\$150
Hedge/Member	Increase	\$125	\$125	\$150	\$150

Fed Funds (CBOT) (41) - All Months Consecutive Mos. 4-5

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$169	\$125	\$135	\$100
Hedge/Member	Decrease	\$125	\$125	\$100	\$100

Fed Funds (CBOT) (41) - All Months Consecutive Mos. 5-Subsequent

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$169	\$125	\$135	\$100
Hedge/Member	Decrease	\$125	\$125	\$100	\$100

**CBOT Interest Rate Futures Inter-Commodity Spread Rates**

10 Year Treasury Note (21) vs. Fed Funds (CBOT) (41) Tier 1 (Mos. 1-4) (3:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	25.00%	40.00%

2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 2 (Mos. 5-12) (3:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	70.00%	75.00%

5 Year Treasury Note (25) vs. Fed Funds (CBOT) (41) Tier 2 (Mos. 5-12) (3:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	60.00%	70.00%

Fed Funds (CBOT) (41) vs. Euroyen (EY) (1:2)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	70.00%	40.00%

Fed Funds (CBOT) (41) vs. LIBOR (1-Month) (EM) (3:5)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	50.00%

US Long Bond (17) vs. 10 Year Treasury Note (21) (3:5)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	70.00%

US Long Bond (17) vs. 2 Year Treasury Note (26) (3:8)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	70.00%	65.00%

US Long Bond (17) vs. 5 Year Treasury Note (25) (3:7)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	80.00%	65.00%

US Long Bond (17) vs. LIBOR (1-Month) (EM) (1:5)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	50.00%	35.00%

**CBOT Metal Futures Outright Rates**

100 oz. Gold Futures (38)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,025	\$1,500	\$2,309	\$1,710
Hedge/Member	Increase	\$1,500	\$1,500	\$1,710	\$1,710

Mini- Gold (63)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$770	\$570
Hedge/Member	Increase	\$500	\$500	\$570	\$570

**CBOT Stock Index Futures Outright Rates**

\$25 BIG Dow (DO)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$15,625	\$12,500	\$15,656	\$12,525
Hedge/Member	Increase	\$12,500	\$12,500	\$12,525	\$12,525

Dow Jones (CBOT) (11)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$6,250	\$5,000	\$6,263	\$5,010
Hedge/Member	Increase	\$5,000	\$5,000	\$5,010	\$5,010

Mini-Dow Jones (CBOT) (YM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$3,125	\$2,500	\$3,131	\$2,505
Hedge/Member	Increase	\$2,500	\$2,500	\$2,505	\$2,505

**CBOT Stock Index Futures Inter-Commodity Spread Rates**

Dow Jones (CBOT) (11) vs. Russell 2000 Stock Index (RL) (3:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	75.00%

Dow Jones (CBOT) (11) vs. S&P 500 Stock Index (SP) (3:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	95.00%	90.00%

Dow Jones (CBOT) (11) vs. S&P 500/BARRA Growth Index (SG) (3:2)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	85.00%

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these Performance Bond Changes.