



09-462

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, October 23, 2009

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to

<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html>

and subscribe to the Performance Bond Rates Advisory Notice listserver.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on

Friday, October 23, 2009.

Current rates as of:

Friday, October 23, 2009.

CME Security Futures Outright Rates

Single Stock Future Name	CME Clearing Code	Rate Type	Clearing Rate	Customer Rate
BLDRS EMER MKTS 50 ADR INDEX	ADR	New	20%	20%
AMERICAN DAIRY INC	ADY	New	30%	30%
FEDERAL AGRIC MTG CORP-CL C	AGM	New	30%	30%
ATHENAHEALTH INC	AHI	New	30%	30%
APAC CUSTOMER SERVICES INC	AP9	New	30%	30%
AMAG PHARMACEUTICALS INC	APS	New	30%	30%
AMERISTAR CASINOS INC	ASC	New	30%	30%
AEROVIRONMENT INC	AVA	New	30%	30%
ABAXIS INC	AXI	New	30%	30%
AMERICAN AXLE & MFG HOLDINGS	AXL	New	30%	30%
BHP BILLITON PLC-ADR	BBL	New	29%	29%
BEACON ROOFING SUPPLY INC	BEC	New	22%	22%
SPDR BARCLAYS CAPITAL INTL D	BWX	New	4%	20%
CHINA TELECOM CORP LTD-ADR	CHA	New	30%	30%
CHINA HOUSING & LAND DEVELOP	CHD	New	30%	30%
CNOOC LTD-ADR	CLA	New	21%	21%
CORE LABORATORIES N.V.	CLB	New	23%	23%
CRUCCELL-ADR	CR8	New	24%	24%
DAIMLER AG-REGISTERED SHARES	DAI	New	18%	20%
POWERSHARES DB BASE METALS F	DBB	New	10%	20%
POWERSHARES DB OIL FUND	DBO	New	14%	20%
ISHARES DJ SELECT DIVIDEND	DVY	New	15%	20%
E-HOUSE CHINA HOLDINGS-ADS	EHH	New	30%	30%
EQUINIX INC	EQI	New	25%	25%
EMPRESA BRASILEIRA DE AE-ADR	ERJ	New	23%	23%
EMERITUS CORP	ETS	New	30%	30%
ISHARES MSCI CANADA	EWC	New	13%	20%
FRONTEER DEVELOPMENT GROUP	FRG	New	30%	30%
FUSHI COPPERWELD INC	FSI	New	30%	30%
GREATBATCH INC	GBI	New	30%	30%
GMX RESOURCES INC	GMR	New	30%	30%
GOLDEN STAR RESOURCES LTD	GSS	New	30%	30%
GRAN TIERRA ENERGY INC	GTE	New	30%	30%
SPDR S&P INTL SMALL CAP	GWX	New	19%	20%
HI-TECH PHARMACAL CO INC	HIT	New	30%	30%

HONDA MOTOR CO LTD-SPONS ADR	HMR	New	18%	20%
HUTCHINSON TECH	HTC	New	30%	30%
ISHARES COMEX GOLD TRUST	ICG	New	16%	20%
ISHARES COHEN & STEERS RLTY	ICS	New	25%	25%
ISHARES S&P NA NAT RES S I F	IG8	New	21%	21%
INVESTORS REAL ESTATE TRUST	IRE	New	20%	20%
ISHARES RUSSELL 1000 GROWTH	IRG	New	15%	20%
ISHARES DJ US HOME CONSTRUCT	IT8	New	15%	20%
ISHARES S&P 500 VALUE INDEX	IVE	New	13%	20%
ISHARES RUSSELL 1000 VALUE	IWD	New	13%	20%
ISHARES RUSSELL 2000 GROWTH	IWO	New	13%	20%
ISHARES RUSSELL MIDCAP GRWTH	IWP	New	16%	20%
ISHARES RUSSELL MIDCAP INDEX	IWR	New	15%	20%
ISHARES DJ US ENERGY SECTOR	IYE	New	30%	30%
ISHARES DJ US BASIC MATERIAL	IYM	New	15%	20%
SPDR BARCLAYS CAPITAL HIGH	JNK	New	30%	30%
QUICKSILVER RESOURCES INC	KW9	New	30%	30%
ISHARES IBOXX INV GR CORP BD	LQD	New	19%	20%
MARTEK BIOSCIENCES CORP	MBC	New	30%	30%
MEDIVATION INC	MDV	New	30%	30%
MAIDEN HOLDINGS LTD	MHL	New	30%	30%
VAIL RESORTS INC	MTN	New	30%	30%
NORTHERN OIL AND GAS INC	NOG	New	30%	30%
OPTIMER PHARMACEUTICALS INC	OPI	New	30%	30%
OVERSEAS SHIPHOLDING GROUP	OSG	New	25%	25%
UNIVERSAL DISPLAY CORP	PAN	New	30%	30%
POWERSHARES WATER RESOURCES	PHO	New	23%	23%
POWERSHARES INDIA PORTFOLIO	PIN	New	26%	26%
POLYPORE INTERNATIONAL INC	PPO	New	30%	30%
PETROCHINA CO LTD -ADR	PT9	New	21%	21%
PAIN THERAPEUTICS INC	PTI	New	30%	30%
PROSHARES ULTRASHORT BASIC M	PUB	New	30%	30%
PANTRY INC	PYI	New	30%	30%
QIAGEN N.V.	QGN	New	13%	20%
DOCTOR REDDY'S LAB-ADR	RDY	New	22%	22%
REGIS CORP	RGS	New	24%	24%
STAR BULK CARRIERS CORP	SBK	New	29%	29%
SIGNET JEWELERS LTD	SGJ	New	30%	30%
TANGER FACTORY OUTLET CENTER	SKT	New	20%	20%
SILICON MOTION TECHNOLOG-ADR	SMT	New	30%	30%
SANDERSON FARMS INC	SNF	New	15%	20%

SIMPSON MANUFACTURING CO INC	SSD	New	21%	21%
SPDR BARCLAYS CAPITAL MUNICI	TFI	New	8%	20%
THERAVANCE INC	THR	New	30%	30%
TEMPUR-PEDIC INTERNATIONAL	TP9	New	30%	30%
TRANSCANADA CORP	TRP	New	14%	20%
TORO CO	TTC	New	12%	20%
TERNIUM SA-ADR	TX9	New	30%	30%
POWERSHARES DB US DOL IND BE	UDN	New	4%	20%
PROSHARES ULTRA BASIC MATERI	UYM	New	29%	29%
VANGUARD EUROPE PACIFIC ETF	VEA	New	23%	23%
VANGUARD INFO TECH ETF	VGT	New	19%	20%
VANGUARD REIT ETF	VNQ	New	22%	22%
VANGUARD MID-CAP ETF	VO9	New	23%	23%
VANGUARD TOTAL STOCK MKT ETF	VTI	New	14%	20%
VANGUARD VALUE ETF	VTV	New	12%	20%
VANGUARD LARGE-CAP ETF	VV9	New	15%	20%
WRIGHT MEDICAL GROUP INC	WMG	New	30%	30%
SPDR S&P BIOTECH ETF	XBI	New	11%	20%
INDUSTRIAL SELECT SECT SPDR	XLI	New	13%	20%
TECHNOLOGY SELECT SECT SPDR	XLK	New	11%	20%
CONSUMER STAPLES SPDR	XLP	New	12%	20%
SPDR METALS & MINING ETF	XME	New	23%	23%
SPDR S&P OIL & GAS EXPLORATI	XO9	New	23%	23%
ZEP INC	ZEP	New	30%	30%

CME Security Futures Intra-Commodity Spread Rates

Single Stock Future Name	CME Clearing Code	Rate Type	Clearing Intra Spread Rate	Customer Intra Spread Rate
BLDRS EMER MKTS 50 ADR INDEX	ADR	New	3%	5%
AMERICAN DAIRY INC	ADY	New	3%	5%
FEDERAL AGRIC MTG CORP-CL C	AGM	New	3%	5%
ATHENAHEALTH INC	AHI	New	3%	5%
APAC CUSTOMER SERVICES INC	AP9	New	3%	5%
AMAG PHARMACEUTICALS INC	APS	New	3%	5%
AMERISTAR CASINOS INC	ASC	New	3%	5%
AEROVIRONMENT INC	AVA	New	3%	5%
ABAXIS INC	AXI	New	3%	5%
AMERICAN AXLE & MFG HOLDINGS	AXL	New	3%	5%
BHP BILLITON PLC-ADR	BBL	New	3%	5%

BEACON ROOFING SUPPLY INC	BEC	New	3%	5%
SPDR BARCLAYS CAPITAL INTL D	BWX	New	3%	5%
CHINA TELECOM CORP LTD-ADR	CHA	New	3%	5%
CHINA HOUSING & LAND DEVELOP	CHD	New	3%	5%
CNOOC LTD-ADR	CLA	New	3%	5%
CORE LABORATORIES N.V.	CLB	New	3%	5%
CRUCCELL-ADR	CR8	New	3%	5%
DAIMLER AG-REGISTERED SHARES	DAI	New	3%	5%
POWERSHARES DB BASE METALS F	DBB	New	3%	5%
POWERSHARES DB OIL FUND	DBO	New	3%	5%
ISHARES DJ SELECT DIVIDEND	DVY	New	3%	5%
E-HOUSE CHINA HOLDINGS-ADS	EHH	New	3%	5%
EQUINIX INC	EQI	New	3%	5%
EMPRESA BRASILEIRA DE AE-ADR	ERJ	New	3%	5%
EMERITUS CORP	ETS	New	3%	5%
ISHARES MSCI CANADA	EWC	New	3%	5%
FRONTEER DEVELOPMENT GROUP	FRG	New	3%	5%
FUSHI COPPERWELD INC	FSI	New	3%	5%
GREATBATCH INC	GBI	New	3%	5%
GMX RESOURCES INC	GMR	New	3%	5%
GOLDEN STAR RESOURCES LTD	GSS	New	3%	5%
GRAN TIERRA ENERGY INC	GTE	New	3%	5%
SPDR S&P INTL SMALL CAP	GWX	New	3%	5%
HI-TECH PHARMACAL CO INC	HIT	New	3%	5%
HONDA MOTOR CO LTD-SPONS ADR	HMR	New	3%	5%
HUTCHINSON TECH	HTC	New	3%	5%
ISHARES COMEX GOLD TRUST	ICG	New	3%	5%
ISHARES COHEN & STEERS RLTY	ICS	New	3%	5%
ISHARES S&P NA NAT RES S I F	IG8	New	3%	5%
INVESTORS REAL ESTATE TRUST	IRE	New	3%	5%
ISHARES RUSSELL 1000 GROWTH	IRG	New	3%	5%
ISHARES DJ US HOME CONSTRUCT	IT8	New	3%	5%
ISHARES S&P 500 VALUE INDEX	IVE	New	3%	5%
ISHARES RUSSELL 1000 VALUE	IWD	New	3%	5%
ISHARES RUSSELL 2000 GROWTH	IWO	New	3%	5%
ISHARES RUSSELL MIDCAP GRWTH	IWP	New	3%	5%
ISHARES RUSSELL MIDCAP INDEX	IWR	New	3%	5%
ISHARES DJ US ENERGY SECTOR	IYE	New	3%	5%
ISHARES DJ US BASIC MATERIAL	IYM	New	3%	5%
SPDR BARCLAYS CAPITAL HIGH	JNK	New	3%	5%
QUICKSILVER RESOURCES INC	KW9	New	3%	5%

ISHARES IBOXX INV GR CORP BD	LQD	New	3%	5%
MARTEK BIOSCIENCES CORP	MBC	New	3%	5%
MEDIVATION INC	MDV	New	3%	5%
MAIDEN HOLDINGS LTD	MHL	New	3%	5%
VAIL RESORTS INC	MTN	New	3%	5%
NORTHERN OIL AND GAS INC	NOG	New	3%	5%
OPTIMER PHARMACEUTICALS INC	OPI	New	3%	5%
OVERSEAS SHIPHOLDING GROUP	OSG	New	3%	5%
UNIVERSAL DISPLAY CORP	PAN	New	3%	5%
POWERSHARES WATER RESOURCES	PHO	New	3%	5%
POWERSHARES INDIA PORTFOLIO	PIN	New	3%	5%
POLYPORE INTERNATIONAL INC	PPO	New	3%	5%
PETROCHINA CO LTD -ADR	PT9	New	3%	5%
PAIN THERAPEUTICS INC	PTI	New	3%	5%
PROSHARES ULTRASHORT BASIC M	PUB	New	3%	5%
PANTRY INC	PYI	New	3%	5%
QIAGEN N.V.	QGN	New	3%	5%
DOCTOR REDDY'S LAB-ADR	RDY	New	3%	5%
REGIS CORP	RGS	New	3%	5%
STAR BULK CARRIERS CORP	SBK	New	3%	5%
SIGNET JEWELERS LTD	SGJ	New	3%	5%
TANGER FACTORY OUTLET CENTER	SKT	New	3%	5%
SILICON MOTION TECHNOL-ADR	SMT	New	3%	5%
SANDERSON FARMS INC	SNF	New	3%	5%
SIMPSON MANUFACTURING CO INC	SSD	New	3%	5%
SPDR BARCLAYS CAPITAL MUNICI	TFI	New	3%	5%
THERAVANCE INC	THR	New	3%	5%
TEMPUR-PEDIC INTERNATIONAL	TP9	New	3%	5%
TRANSCANADA CORP	TRP	New	3%	5%
TORO CO	TTC	New	3%	5%
TERNIUM SA-ADR	TX9	New	3%	5%
POWERSHARES DB US DOL IND BE	UDN	New	3%	5%
PROSHARES ULTRA BASIC MATERI	UYM	New	3%	5%
VANGUARD EUROPE PACIFIC ETF	VEA	New	3%	5%
VANGUARD INFO TECH ETF	VGT	New	3%	5%
VANGUARD REIT ETF	VNQ	New	3%	5%
VANGUARD MID-CAP ETF	VO9	New	3%	5%
VANGUARD TOTAL STOCK MKT ETF	VTI	New	3%	5%
VANGUARD VALUE ETF	VTV	New	3%	5%
VANGUARD LARGE-CAP ETF	VV9	New	3%	5%
WRIGHT MEDICAL GROUP INC	WMG	New	3%	5%

SPDR S&P BIOTECH ETF	XBI	New	3%	5%
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TECHNOLOGY SELECT SECT SPDR	XLK	New	3%	5%
CONSUMER STAPLES SPDR	XLP	New	3%	5%
SPDR METALS & MINING ETF	XME	New	3%	5%
SPDR S&P OIL & GAS EXPLORATI	XO9	New	3%	5%
ZEP INC	ZEP	New	3%	5%