



09-487

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, November 05, 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 with the launch of these products on:

Friday, November 06, 2009.

Current rates as of:

Thursday, November 05, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME SECURITY FUTURES - Outright Rates								
ACCURAY INC (AR9)								
AR9	Customer Rate		New	USD			30%	30%
AR9	Clearing		New	USD			30%	30%
ACTUANT CORP-CL A (AT6)								
AT6	Customer Rate		New	USD			26%	26%
AT6	Clearing		New	USD			26%	26%
ACUITY BRANDS INC (AY9)								
AY9	Customer Rate		New	USD			20%	20%
AY9	Clearing		New	USD			15%	15%
AIRCASTLE LTD (AY8)								
AY8	Customer Rate		New	USD			23%	23%
AY8	Clearing		New	USD			23%	23%
AIRGAS INC (AR7)								
AR7	Customer Rate		New	USD			20%	20%
AR7	Clearing		New	USD			18%	18%
ALASKA COMM SYSTEMS GROUP (AL6)								
AL6	Customer Rate		New	USD			20%	20%
AL6	Clearing		New	USD			17%	17%
ALBANY INTL CORP-CL A (AI8)								
AI8	Customer Rate		New	USD			20%	20%
AI8	Clearing		New	USD			20%	20%
ALBEMARLE CORP (AL9)								
AL9	Customer Rate		New	USD			20%	20%
AL9	Clearing		New	USD			17%	17%
ALIGN TECHNOLOGY INC (AL8)								
AL8	Customer Rate		New	USD			30%	30%
AL8	Clearing		New	USD			30%	30%
ALLIS-CHALMERS ENERGY INC (ALY)								
ALY	Customer Rate		New	USD			30%	30%
ALY	Clearing		New	USD			30%	30%
ALNYLAM PHARMACEUTICALS INC (AL7)								
AL7	Customer Rate		New	USD			22%	22%
AL7	Clearing		New	USD			22%	22%
ANGLOGOLD ASHANTI - ADR (AU9)								
AU9	Customer Rate		New	USD			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AU9	Clearing		New	USD			30%	30%
ARBITRON INC (AR8)								
AR8	Customer Rate		New	USD			26%	26%
AR8	Clearing		New	USD			26%	26%
AU OPTRONICS CORP - ADR (AU8)								
AU8	Customer Rate		New	USD			20%	20%
AU8	Clearing		New	USD			17%	17%
AVAGO TECHNOLOGIES LTD (AV8)								
AV8	Customer Rate		New	USD			20%	20%
AV8	Clearing		New	USD			5%	5%
BARNES GROUP INC (BG8)								
BG8	Customer Rate		New	USD			21%	21%
BG8	Clearing		New	USD			21%	21%
BEBE STORES INC (BE9)								
BE9	Customer Rate		New	USD			20%	20%
BE9	Clearing		New	USD			19%	19%
BERRY PETROLEUM CO-CL A (BR6)								
BR6	Customer Rate		New	USD			24%	24%
BR6	Clearing		New	USD			24%	24%
BIG 5 SPORTING GOODS CORP (BG7)								
BG7	Customer Rate		New	USD			29%	29%
BG7	Clearing		New	USD			29%	29%
BIOVAIL CORP (BV9)								
BV9	Customer Rate		New	USD			30%	30%
BV9	Clearing		New	USD			30%	30%
BOB EVANS FARMS (BO9)								
BO9	Customer Rate		New	USD			20%	20%
BO9	Clearing		New	USD			18%	18%
BRADY CORPORATION - CL A (BR7)								
BR7	Customer Rate		New	USD			20%	20%
BR7	Clearing		New	USD			18%	18%
BROADRIDGE FINANCIAL SOLUTIONS, INC. (BR8)								
BR8	Customer Rate		New	USD			20%	20%
BR8	Clearing		New	USD			16%	16%
CADENCE PHARMACEUTICALS, INC (CP8)								
CP8	Customer Rate		New	USD			30%	30%
CP8	Clearing		New	USD			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CANADIAN NATL RAILWAY CO (CN8)								
CN8	Customer Rate		New	USD			20%	20%
CN8	Clearing		New	USD			11%	11%
CANADIAN PACIFIC RAILWAY LTD (CP7)								
CP7	Customer Rate		New	USD			20%	20%
CP7	Clearing		New	USD			16%	16%
CAPELLA EDUCATION CO (CP6)								
CP6	Customer Rate		New	USD			22%	22%
CP6	Clearing		New	USD			22%	22%
CARNIVAL PLC-ADR (CU9)								
CU9	Customer Rate		New	USD			20%	20%
CU9	Clearing		New	USD			15%	15%
CELANESE CORP-SERIES A (CE9)								
CE9	Customer Rate		New	USD			29%	29%
CE9	Clearing		New	USD			29%	29%
CERAGON NETWORKS LTD (CR7)								
CR7	Customer Rate		New	USD			30%	30%
CR7	Clearing		New	USD			30%	30%
CHEMED CORP (CH8)								
CH8	Customer Rate		New	USD			28%	28%
CH8	Clearing		New	USD			28%	28%
CHINA PETROLEUM & CHEM-ADR (SN6)								
SN6	Customer Rate		New	USD			21%	21%
SN6	Clearing		New	USD			21%	21%
CHOICE HOTELS INTL INC (CH7)								
CH7	Customer Rate		New	USD			20%	20%
CH7	Clearing		New	USD			19%	19%
CLARCOR INC (CL8)								
CL8	Customer Rate		New	USD			30%	30%
CL8	Clearing		New	USD			30%	30%
COGNEX CORP (CG8)								
CG8	Customer Rate		New	USD			26%	26%
CG8	Clearing		New	USD			26%	26%
COMPASS MINERALS INTERNATION (CMP)								
CM	Customer Rate		New	USD			20%	20%
CM	Clearing		New	USD			17%	17%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COOPER TIRE & RUBBER (CR6)								
CR6	Customer Rate		New	USD			30%	30%
CR6	Clearing		New	USD			30%	30%
CORPORATE EXECUTIVE BOARD CO (EX8)								
EX8	Customer Rate		New	USD			23%	23%
EX8	Clearing		New	USD			23%	23%
CURTISS-WRIGHT CORP (CW9)								
CW	Customer Rate		New	USD			20%	20%
CW	Clearing		New	USD			17%	17%
DHT MARITIME INC (CH6)								
CH6	Customer Rate		New	USD			25%	25%
CH6	Clearing		New	USD			25%	25%
EARTHLINK INC (EL9)								
EL9	Customer Rate		New	USD			20%	20%
EL9	Clearing		New	USD			19%	19%
ENERGYSOLUTIONS INC (ES9)								
ES9	Customer Rate		New	USD			30%	30%
ES9	Clearing		New	USD			30%	30%
EPIQ SYSTEMS INC (EP8)								
EP8	Customer Rate		New	USD			20%	20%
EP8	Clearing		New	USD			19%	19%
EXIDE TECHNOLOGIES (XI9)								
XI9	Customer Rate		New	USD			30%	30%
XI9	Clearing		New	USD			30%	30%
FAIR ISAAC CORP (FI9)								
FI9	Customer Rate		New	USD			20%	20%
FI9	Clearing		New	USD			19%	19%
FINANCIAL FEDERAL CORP (FI8)								
FI8	Customer Rate		New	USD			20%	20%
FI8	Clearing		New	USD			15%	15%
FMC CORP (FM9)								
FM9	Customer Rate		New	USD			30%	30%
FM9	Clearing		New	USD			30%	30%
FORESTAR GROUP INC (FO9)								
FO9	Customer Rate		New	USD			30%	30%
FO9	Clearing		New	USD			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FRED'S INC-CLASS A (FR8)								
FR8	Customer Rate		New	USD			20%	20%
FR8	Clearing		New	USD			15%	15%
GAIAM INC-CLASS A (GA8)								
GA8	Customer Rate		New	USD			24%	24%
GA8	Clearing		New	USD			24%	24%
GAMMON GOLD INC (GR6)								
GR6	Customer Rate		New	USD			27%	27%
GR6	Clearing		New	USD			27%	27%
GAYLORD ENTERTAINMENT CO (GE7)								
GE7	Customer Rate		New	USD			30%	30%
GE7	Clearing		New	USD			30%	30%
GENESCO INC (GC9)								
GC9	Customer Rate		New	USD			28%	28%
GC9	Clearing		New	USD			28%	28%
GENTEX CORP (GN7)								
GN7	Customer Rate		New	USD			22%	22%
GN7	Clearing		New	USD			22%	22%
GERDAU AMERISTEEL CORP (GN8)								
GN8	Customer Rate		New	USD			30%	30%
GN8	Clearing		New	USD			30%	30%
GRANITE CONSTRUCTION INC (GV9)								
GV9	Customer Rate		New	USD			20%	20%
GV9	Clearing		New	USD			19%	19%
GUESS? INC (GE8)								
GE8	Customer Rate		New	USD			23%	23%
GE8	Clearing		New	USD			23%	23%
HARSCO CORP (HSC)								
HS	Customer Rate		New	USD			24%	24%
HS	Clearing		New	USD			24%	24%
HARTE-HANKS INC (HH9)								
HH9	Customer Rate		New	USD			20%	20%
HH9	Clearing		New	USD			18%	18%
HIBBETT SPORTS INC (HI9)								
HI9	Customer Rate		New	USD			23%	23%
HI9	Clearing		New	USD			23%	23%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HILL-ROM HOLDINGS INC (HR7)								
HR7	Customer Rate		New	USD			20%	20%
HR7	Clearing		New	USD			16%	16%
HOLLY CORP (HO9)								
HO9	Customer Rate		New	USD			30%	30%
HO9	Clearing		New	USD			30%	30%
IMMUNOMEDICS INC (IM8)								
IM8	Customer Rate		New	USD			30%	30%
IM8	Clearing		New	USD			30%	30%
IMPERIAL OIL LTD (IM7)								
IM7	Customer Rate		New	USD			20%	20%
IM7	Clearing		New	USD			19%	19%
INTERNATIONAL COAL GROUP INC (IC9)								
IC9	Customer Rate		New	USD			30%	30%
IC9	Clearing		New	USD			30%	30%
ISHARES BARCLAYS TIPS BOND (TI8)								
TI8	Customer Rate		New	USD			20%	20%
TI8	Clearing		New	USD			4%	4%
ISHARES DJ US FINANCIAL SVCS (IY9)								
IY9	Customer Rate		New	USD			20%	20%
IY9	Clearing		New	USD			19%	19%
ISHARES RUSSELL 1000 INDEX (IW8)								
IW8	Customer Rate		New	USD			20%	20%
IW8	Clearing		New	USD			11%	11%
ISHARES RUSSELL 3000 INDEX (IW7)								
IW7	Customer Rate		New	USD			20%	20%
IW7	Clearing		New	USD			12%	12%
ISHARES S&P 100 INDEX FUND (OE8)								
OE8	Customer Rate		New	USD			22%	22%
OE8	Clearing		New	USD			22%	22%
ISHARES S&P 500 GROWTH INDEX (IV9)								
IV9	Customer Rate		New	USD			20%	20%
IV9	Clearing		New	USD			12%	12%
ISIS PHARMACEUTICALS INC (IS9)								
IS9	Customer Rate		New	USD			27%	27%
IS9	Clearing		New	USD			27%	27%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ISTA PHARMACEUTICALS INC. (IS8)								
IS8	Customer Rate		New	USD			30%	30%
IS8	Clearing		New	USD			30%	30%
KAYDON CORP (KD9)								
KD9	Customer Rate		New	USD			23%	23%
KD9	Clearing		New	USD			23%	23%
KNOLL INC (KN9)								
KN9	Customer Rate		New	USD			20%	20%
KN9	Clearing		New	USD			16%	16%
MEN'S WEARHOUSE INC/THE (MW9)								
MW	Customer Rate		New	USD			23%	23%
MW	Clearing		New	USD			23%	23%
NIPPON TELEGRAPH & TELE-ADR (NT8)								
NT8	Customer Rate		New	USD			20%	20%
NT8	Clearing		New	USD			13%	13%
NUVASIVE INC (NU9)								
NU9	Customer Rate		New	USD			22%	22%
NU9	Clearing		New	USD			22%	22%
PIEDMONT NATURAL GAS CO (PN7)								
PN7	Customer Rate		New	USD			20%	20%
PN7	Clearing		New	USD			20%	20%
POWERSHARES DB AGRICULTURE FUND (DB8)								
DB8	Customer Rate		New	USD			20%	20%
DB8	Clearing		New	USD			9%	9%
PROSHARES ULTRASHORT 20+Y TR (TB9)								
TB9	Customer Rate		New	USD			20%	20%
TB9	Clearing		New	USD			13%	13%
QLT INC (QL9)								
QL9	Customer Rate		New	USD			30%	30%
QL9	Clearing		New	USD			30%	30%
ROGERS COMMUNICATIONS -CL B (RC9)								
RC9	Customer Rate		New	USD			20%	20%
RC9	Clearing		New	USD			13%	13%
SHIRE PLC-ADR (SH9)								
SH9	Customer Rate		New	USD			20%	20%
SH9	Clearing		New	USD			15%	15%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SILICONWARE PRECISION - ADR (SP9)								
SP9	Customer Rate		New	USD			25%	25%
SP9	Clearing		New	USD			25%	25%
SMITH MICRO SOFTWARE INC (SM8)								
SM8	Customer Rate		New	USD			22%	22%
SM8	Clearing		New	USD			22%	22%
SPDR OIL & GAS EQUIP & SERV (XE9)								
XE9	Customer Rate		New	USD			20%	20%
XE9	Clearing		New	USD			20%	20%
STERLITE INDUSTRIES INDI-ADR (SL8)								
SL8	Customer Rate		New	USD			30%	30%
SL8	Clearing		New	USD			30%	30%
TOYOTA MOTOR CORP - ADR (TM9)								
TM9	Customer Rate		New	USD			20%	20%
TM9	Clearing		New	USD			15%	15%
TRINITY INDUSTRIES INC (TRN)								
TRN	Customer Rate		New	USD			30%	30%
TRN	Clearing		New	USD			30%	30%
VANGUARD EMERGING MARKET ETF (VW9)								
VW	Customer Rate		New	USD			26%	26%
VW	Clearing		New	USD			26%	26%
VANGUARD ENERGY ETF (VD9)								
VD9	Customer Rate		New	USD			20%	20%
VD9	Clearing		New	USD			18%	18%
VANGUARD GROWTH ETF (VU9)								
VU9	Customer Rate		New	USD			20%	20%
VU9	Clearing		New	USD			13%	13%
VIVUS INC (VV8)								
VV8	Customer Rate		New	USD			30%	30%
VV8	Clearing		New	USD			30%	30%
WATSCO INC (WS9)								
WS	Customer Rate		New	USD			30%	30%
WS	Clearing		New	USD			30%	30%
WIPRO LTD-ADR (WI8)								
WI8	Customer Rate		New	USD			29%	29%
WI8	Clearing		New	USD			29%	29%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WORLD FUEL SERVICES CORP (IN8)								
IN8	Customer Rate		New	USD			30%	30%
IN8	Clearing		New	USD			30%	30%
WORTHINGTON INDUSTRIES (WO9)								
WO	Customer Rate		New	USD			20%	20%
WO	Clearing		New	USD			17%	17%
WUXI PHARMATECH INC-ADR (WX9)								
WX	Customer Rate		New	USD			30%	30%
WX	Clearing		New	USD			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CME SECURITY FUTURES - Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (ACCURAY INC)								
AR9	Customer Rate		New	USD			5%	5%
AR9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ACTUANT CORP-CL A)								
AT6	Customer Rate		New	USD			5%	5%
AT6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ACUITY BRANDS INC)								
AY9	Customer Rate		New	USD			5%	5%
AY9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (AIRCATTLE LTD)								
AY8	Customer Rate		New	USD			5%	5%
AY8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (AIRGAS INC)								
AR7	Customer Rate		New	USD			5%	5%
AR7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ALASKA COMM SYSTEMS GROUP)								
AL6	Customer Rate		New	USD			5%	5%
AL6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ALBANY INTL CORP-CL A)								
AI8	Customer Rate		New	USD			5%	5%
AI8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ALBEMARLE CORP)								
AL9	Customer Rate		New	USD			5%	5%
AL9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ALIGN TECHNOLOGY INC)								
AL8	Customer Rate		New	USD			5%	5%
AL8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ALLIS-CHALMERS ENERGY INC)								
ALY	Customer Rate		New	USD			5%	5%
ALY	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ALNYLAM PHARMACEUTICALS INC)								
AL7	Customer Rate		New	USD			5%	5%
AL7	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (ANGLOGOLD ASHANTI - ADR)								
AU9	Customer Rate		New	USD			5%	5%
AU9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ARBITRON INC)								
AR8	Customer Rate		New	USD			5%	5%
AR8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (AU OPTRONICS CORP - ADR)								
AU8	Customer Rate		New	USD			5%	5%
AU8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (AVAGO TECHNOLOGIES LTD)								
AV8	Customer Rate		New	USD			5%	5%
AV8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BARNES GROUP INC)								
BG8	Customer Rate		New	USD			5%	5%
BG8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BEBE STORES INC)								
BE9	Customer Rate		New	USD			5%	5%
BE9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BERRY PETROLEUM CO-CL A)								
BR6	Customer Rate		New	USD			5%	5%
BR6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BIG 5 SPORTING GOODS CORP)								
BG7	Customer Rate		New	USD			5%	5%
BG7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BIOVAIL CORP)								
BV9	Customer Rate		New	USD			5%	5%
BV9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BOB EVANS FARMS)								
BO9	Customer Rate		New	USD			5%	5%
BO9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BRADY CORPORATION - CL A)								
BR7	Customer Rate		New	USD			5%	5%
BR7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (BROADRIDGE FINANCIAL SOLUTIOS, INC.)								
BR8	Customer Rate		New	USD			5%	5%
BR8	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (CADENCE PHARMACEUTICALS, INC)								
CP8	Customer Rate		New	USD			5%	5%
CP8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CANADIAN NATL RAILWAY CO)								
CN8	Customer Rate		New	USD			5%	5%
CN8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CANADIAN PACIFIC RAILWAY LTD)								
CP7	Customer Rate		New	USD			5%	5%
CP7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CAPELLA EDUCATION CO)								
CP6	Customer Rate		New	USD			5%	5%
CP6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CARNIVAL PLC-ADR)								
CU9	Customer Rate		New	USD			5%	5%
CU9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CELANESE CORP-SERIES A)								
CE9	Customer Rate		New	USD			5%	5%
CE9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CERAGON NETWORKS LTD)								
CR7	Customer Rate		New	USD			5%	5%
CR7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CHEMED CORP)								
CH8	Customer Rate		New	USD			5%	5%
CH8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CHINA PETROLEUM & CHEM-ADR)								
SN6	Customer Rate		New	USD			5%	5%
SN6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CHOICE HOTELS INTL INC)								
CH7	Customer Rate		New	USD			5%	5%
CH7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CLARCOR INC)								
CL8	Customer Rate		New	USD			5%	5%
CL8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (COGNEX CORP)								
CG8	Customer Rate		New	USD			5%	5%
CG8	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (COMPASS MINERALS INTERNATION)								
CM	Customer Rate		New	USD			5%	5%
CM	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (COOPER TIRE & RUBBER)								
CR6	Customer Rate		New	USD			5%	5%
CR6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CORPORATE EXECUTIVE BOARD CO)								
EX8	Customer Rate		New	USD			5%	5%
EX8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (CURTISS-WRIGHT CORP)								
CW	Customer Rate		New	USD			5%	5%
CW	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (DHT MARITIME INC)								
CH6	Customer Rate		New	USD			5%	5%
CH6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (EARTHLINK INC)								
EL9	Customer Rate		New	USD			5%	5%
EL9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ENERGYSOLUTIONS INC)								
ES9	Customer Rate		New	USD			5%	5%
ES9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (EPIQ SYSTEMS INC)								
EP8	Customer Rate		New	USD			5%	5%
EP8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (EXIDE TECHNOLOGIES)								
XI9	Customer Rate		New	USD			5%	5%
XI9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (FAIR ISAAC CORP)								
FI9	Customer Rate		New	USD			5%	5%
FI9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (FINANCIAL FEDERAL CORP)								
FI8	Customer Rate		New	USD			5%	5%
FI8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (FMC CORP)								
FM9	Customer Rate		New	USD			5%	5%
FM9	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (FORESTAR GROUP INC)								
FO9	Customer Rate		New	USD			5%	5%
FO9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (FRED'S INC-CLASS A)								
FR8	Customer Rate		New	USD			5%	5%
FR8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GAIAM INC-CLASS A)								
GA8	Customer Rate		New	USD			5%	5%
GA8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GAMMON GOLD INC)								
GR6	Customer Rate		New	USD			5%	5%
GR6	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GAYLORD ENTERTAINMENT CO)								
GE7	Customer Rate		New	USD			5%	5%
GE7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GENESCO INC)								
GC9	Customer Rate		New	USD			5%	5%
GC9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GENTEX CORP)								
GN7	Customer Rate		New	USD			5%	5%
GN7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GERDAU AMERISTEEL CORP)								
GN8	Customer Rate		New	USD			5%	5%
GN8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GRANITE CONSTRUCTION INC)								
GV9	Customer Rate		New	USD			5%	5%
GV9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (GUESS? INC)								
GE8	Customer Rate		New	USD			5%	5%
GE8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (HARSCO CORP)								
HS	Customer Rate		New	USD			5%	5%
HS	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (HARTE-HANKS INC)								
HH9	Customer Rate		New	USD			5%	5%
HH9	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (HIBBETT SPORTS INC)								
HI9	Customer Rate		New	USD			5%	5%
HI9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (HILL-ROM HOLDINGS INC)								
HR7	Customer Rate		New	USD			5%	5%
HR7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (HOLLY CORP)								
HO9	Customer Rate		New	USD			5%	5%
HO9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (IMMUNOMEDICS INC)								
IM8	Customer Rate		New	USD			5%	5%
IM8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (IMPERIAL OIL LTD)								
IM7	Customer Rate		New	USD			5%	5%
IM7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (INTERNATIONAL COAL GROUP INC)								
IC9	Customer Rate		New	USD			5%	5%
IC9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ISHARES BARCLAYS TIPS BOND)								
TI8	Customer Rate		New	USD			5%	5%
TI8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ISHARES DJ US FINANCIAL SVCS)								
IY9	Customer Rate		New	USD			5%	5%
IY9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ISHARES RUSSELL 1000 INDEX)								
IW8	Customer Rate		New	USD			5%	5%
IW8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ISHARES RUSSELL 3000 INDEX)								
IW7	Customer Rate		New	USD			5%	5%
IW7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ISHARES S&P 100 INDEX FUND)								
OE8	Customer Rate		New	USD			5%	5%
OE8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ISHARES S&P 500 GROWTH INDEX)								
IV9	Customer Rate		New	USD			5%	5%
IV9	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (ISIS PHARMACEUTICALS INC)								
IS9	Customer Rate		New	USD			5%	5%
IS9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ISTA PHARMACEUTICALS INC.)								
IS8	Customer Rate		New	USD			5%	5%
IS8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (KAYDON CORP)								
KD9	Customer Rate		New	USD			5%	5%
KD9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (KNOLL INC)								
KN9	Customer Rate		New	USD			5%	5%
KN9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (MEN'S WEARHOUSE INC/THE)								
MW	Customer Rate		New	USD			5%	5%
MW	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (NIPPON TELEGRAPH & TELE-ADR)								
NT8	Customer Rate		New	USD			5%	5%
NT8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (NUVASIVE INC)								
NU9	Customer Rate		New	USD			5%	5%
NU9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (PIEDMONT NATURAL GAS CO)								
PN7	Customer Rate		New	USD			5%	5%
PN7	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (POWERSHARES DB AGRICULTURE FUND)								
DB8	Customer Rate		New	USD			5%	5%
DB8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (PROSHARES ULTRASHORT 20+Y TR)								
TB9	Customer Rate		New	USD			5%	5%
TB9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (QLT INC)								
QL9	Customer Rate		New	USD			5%	5%
QL9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (ROGERS COMMUNICATIONS -CL B)								
RC9	Customer Rate		New	USD			5%	5%
RC9	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (SHIRE PLC-ADR)								
SH9	Customer Rate		New	USD			5%	5%
SH9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (SILICONWARE PRECISION - ADR)								
SP9	Customer Rate		New	USD			5%	5%
SP9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (SMITH MICRO SOFTWARE INC)								
SM8	Customer Rate		New	USD			5%	5%
SM8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (SPDR OIL & GAS EQUIP & SERV)								
XE9	Customer Rate		New	USD			5%	5%
XE9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (STERLITE INDUSTRIES INDI-ADR)								
SL8	Customer Rate		New	USD			5%	5%
SL8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (TOYOTA MOTOR CORP - ADR)								
TM9	Customer Rate		New	USD			5%	5%
TM9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (TRINITY INDUSTRIES INC)								
TRN	Customer Rate		New	USD			5%	5%
TRN	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (VANGUARD EMERGING MARKET ETF)								
VW	Customer Rate		New	USD			5%	5%
VW	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (VANGUARD ENERGY ETF)								
VD9	Customer Rate		New	USD			5%	5%
VD9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (VANGUARD GROWTH ETF)								
VU9	Customer Rate		New	USD			5%	5%
VU9	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (VIVUS INC)								
VV8	Customer Rate		New	USD			5%	5%
VV8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (WATSCO INC)								
WS	Customer Rate		New	USD			5%	5%
WS	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ABB - ABRAXIS BIOSCIENCE (WIPRO LTD-ADR)								
WI8	Customer Rate		New	USD			5%	5%
WI8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (WORLD FUEL SERVICES CORP)								
IN8	Customer Rate		New	USD			5%	5%
IN8	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (WORTHINGTON INDUSTRIES)								
WO	Customer Rate		New	USD			5%	5%
WO	Clearing/Membe		New	USD			3%	3%
ABB - ABRAXIS BIOSCIENCE (WUXI PHARMATECH INC-ADR)								
WX	Customer Rate		New	USD			5%	5%
WX	Clearing/Membe		New	USD			3%	3%