



09-552

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, December 11, 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 **Monday, December 14, 2009**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CME SECURITY FUTURES - Outright Rates</b>								
<b>AMB PROPERTY CORP (AMB)</b>								
AM	Customer Rate		New	USD			30%	30%
AM	Clearing		New	USD			30%	30%
<b>ARCELORMITTAL (MT9)</b>								
MT9	Customer Rate		New	USD			20%	20%
MT9	Clearing		New	USD			18%	18%
<b>BANCO BRADESCO - ADR (BB7)</b>								
BB7	Customer Rate		New	USD			20%	20%
BB7	Clearing		New	USD			19%	19%
<b>BANCO SANTANDER - ADR (BSA)</b>								
BSA	Customer Rate		New	USD			22%	22%
BSA	Clearing		New	USD			22%	22%
<b>BIOMED REALTY TRUST INC (BM9)</b>								
BM9	Customer Rate		New	USD			30%	30%
BM9	Clearing		New	USD			30%	30%
<b>BLACKSTONE GROUP LP (BX9)</b>								
BX9	Customer Rate		New	USD			30%	30%
BX9	Clearing		New	USD			30%	30%
<b>BRANDYWINE REALTY TRUST (BD8)</b>								
BD8	Customer Rate		New	USD			29%	29%
BD8	Clearing		New	USD			29%	29%
<b>BROOKFIELD PROPERTIES CORP (BP8)</b>								
BP8	Customer Rate		New	USD			30%	30%
BP8	Clearing		New	USD			30%	30%
<b>CEMIG SA - ADR (CI8)</b>								
CI8	Customer Rate		New	USD			30%	30%
CI8	Clearing		New	USD			30%	30%
<b>CHICAGO BRIDGE &amp; IRON CO (CB6)</b>								
CB6	Customer Rate		New	USD			30%	30%
CB6	Clearing		New	USD			30%	30%
<b>CHIMERA INVESTMENT CORP (CI7)</b>								
CI7	Customer Rate		New	USD			30%	30%
CI7	Clearing		New	USD			30%	30%
<b>DIGITAL REALTY TRUST INC (DL9)</b>								
DL9	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
<b>Outright Rates</b>								
DL9	Clearing		New	USD			30%	30%
<b>DIREXION DAILY ENERGY BEAR 3X (ER9)</b>								
ER9	Customer Rate		New	USD			30%	30%
ER9	Clearing		New	USD			30%	30%
<b>DIREXION DAILY REAL ESTATE BEAR 3X (DR7)</b>								
DR7	Customer Rate		New	USD			20%	20%
DR7	Clearing		New	USD			17%	17%
<b>DOLLAR THRIFTY AUTOMOTIVE GROUP (DT8)</b>								
DT8	Customer Rate		New	USD			24%	24%
DT8	Clearing		New	USD			24%	24%
<b>DOUGLAS EMMETT INC (DE9)</b>								
DE9	Customer Rate		New	USD			30%	30%
DE9	Clearing		New	USD			30%	30%
<b>ENTERPRISE PRODUCTS PARTNERS L.P. (EP7)</b>								
EP7	Customer Rate		New	USD			20%	20%
EP7	Clearing		New	USD			14%	14%
<b>FEDERAL REALTY INVESTMENT TRUST (FR7)</b>								
FR7	Customer Rate		New	USD			28%	28%
FR7	Clearing		New	USD			28%	28%
<b>GERDAU SA-SPON (GGB)</b>								
GG	Customer Rate		New	USD			30%	30%
GG	Clearing		New	USD			30%	30%
<b>GOL LINHAS AEREAS INTELIGENTES - AD (GO9)</b>								
GO	Customer Rate		New	USD			20%	20%
GO	Clearing		New	USD			13%	13%
<b>HARVEST ENERGY TRUST (HT9)</b>								
HT9	Customer Rate		New	USD			30%	30%
HT9	Clearing		New	USD			30%	30%
<b>ITAU UNIBANCO HOLDING ADR (IT7)</b>								
IT7	Customer Rate		New	USD			30%	30%
IT7	Clearing		New	USD			30%	30%
<b>KKR FINANCIAL HOLDINGS LLC (KF9)</b>								
KF9	Customer Rate		New	USD			30%	30%
KF9	Clearing		New	USD			30%	30%
<b>LINN ENERGY LLC (LI9)</b>								
LI9	Customer Rate		New	USD			30%	30%
LI9	Clearing		New	USD			30%	30%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MARKET VECTORS JUNIOR GOLD MINERS (GD7)</b>								
GD7	Customer Rate		New	USD			20%	20%
GD7	Clearing		New	USD			15%	15%
<b>ONE CHICAGO SELECT INDEX Q (XOQ)</b>								
XO	Clearing		Increase	USD	5%	5%	15%	15%
<b>ONE CHICAGO SELECT INDEX R (XOR)</b>								
XO	Clearing		Decrease	USD	13%	13%	12%	12%
<b>PENGROWTH ENERGY TRUST (PG9)</b>								
PG9	Customer Rate		New	USD			20%	20%
PG9	Clearing		New	USD			16%	16%
<b>PENN WEST ENERGY TRUST (PW9)</b>								
PW	Customer Rate		New	USD			20%	20%
PW	Clearing		New	USD			17%	17%
<b>PRECISION DRILLING TRUST (PDT)</b>								
PDT	Customer Rate		New	USD			30%	30%
PDT	Clearing		New	USD			30%	30%
<b>PROSHARES ULTRAPRO SHORT S&amp;P 500 (SP8)</b>								
SP8	Customer Rate		New	USD			20%	20%
SP8	Clearing		New	USD			9%	9%
<b>PROVIDENT ENERGY TRUST (PV9)</b>								
PV9	Customer Rate		New	USD			21%	21%
PV9	Clearing		New	USD			21%	21%
<b>RADIAN GROUP INC. (RDN)</b>								
RD	Customer Rate		New	USD			30%	30%
RD	Clearing		New	USD			30%	30%
<b>REGIONAL BANK HOLDRS TRUST (RK9)</b>								
RK9	Customer Rate		New	USD			29%	29%
RK9	Clearing		New	USD			29%	29%
<b>RETAIL HOLDRS TRUST (RT8)</b>								
RT8	Customer Rate		New	USD			20%	20%
RT8	Clearing		New	USD			13%	13%
<b>SMITH &amp; WESSON HOLDING CORP (SW6)</b>								
SW	Customer Rate		New	USD			20%	20%
SW	Clearing		New	USD			20%	20%

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>STMICROELECTRONICS NV (STM)</b>								
ST	Customer Rate		New	USD			20%	20%
ST	Clearing		New	USD			14%	14%
<b>TAUBMAN CENTERS INC (TC7)</b>								
TC7	Customer Rate		New	USD			25%	25%
TC7	Clearing		New	USD			25%	25%
<b>THQ INC. (TH8)</b>								
TH8	Customer Rate		New	USD			30%	30%
TH8	Clearing		New	USD			30%	30%
<b>VIROPHARMA INC. (VP9)</b>								
VP9	Customer Rate		New	USD			30%	30%
VP9	Clearing		New	USD			30%	30%
<b>VIVO PARTICIPACOES - ADR (VI9)</b>								
VI9	Customer Rate		New	USD			20%	20%
VI9	Clearing		New	USD			18%	18%
<b>WEINGARTEN REALTY INVESTORS (WR9)</b>								
WR	Customer Rate		New	USD			30%	30%
WR	Clearing		New	USD			30%	30%
<b>WESTERN REFINING INC (WN9)</b>								
WN	Customer Rate		New	USD			25%	25%
WN	Clearing		New	USD			25%	25%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>CME SECURITY FUTURES - Intra Spreads</b>								
<b>ABB - ABRAXIS BIOSCIENCE (AMB PROPERTY CORP)</b>								
AM	Customer Rate		New	USD			5%	5%
AM	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (ARCELORMITTAL)</b>								
MT9	Customer Rate		New	USD			5%	5%
MT9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (BANCO BRADESCO - ADR)</b>								
BB7	Customer Rate		New	USD			5%	5%
BB7	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (BANCO SANTANDER - ADR)</b>								
BSA	Customer Rate		New	USD			5%	5%
BSA	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (BIOMED REALTY TRUST INC)</b>								
BM9	Customer Rate		New	USD			5%	5%
BM9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (BLACKSTONE GROUP LP)</b>								
BX9	Customer Rate		New	USD			5%	5%
BX9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (BRANDYWINE REALTY TRUST)</b>								
BD8	Customer Rate		New	USD			5%	5%
BD8	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (BROOKFIELD PROPERTIES CORP)</b>								
BP8	Customer Rate		New	USD			5%	5%
BP8	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (CEMIG SA - ADR)</b>								
CI8	Customer Rate		New	USD			5%	5%
CI8	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (CHICAGO BRIDGE &amp; IRON CO)</b>								
CB6	Customer Rate		New	USD			5%	5%
CB6	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (CHIMERA INVESTMENT CORP)</b>								
CI7	Customer Rate		New	USD			5%	5%
CI7	Clearing/Membe		New	USD			3%	3%

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>ABB - ABRAXIS BIOSCIENCE (DIGITAL REALTY TRUST INC)</b>								
DL9	Customer Rate		New	USD			5%	5%
DL9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (DIREXION DAILY ENERGY BEAR 3X)</b>								
ER9	Customer Rate		New	USD			5%	5%
ER9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (DIREXION DAILY REAL ESTATE BEAR 3X)</b>								
DR7	Customer Rate		New	USD			5%	5%
DR7	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (DOLLAR THRIFTY AUTOMOTIVE GROUP)</b>								
DT8	Customer Rate		New	USD			5%	5%
DT8	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (DOUGLAS EMMETT INC)</b>								
DE9	Customer Rate		New	USD			5%	5%
DE9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (ENTERPRISE PRODUCTS PARTNERS L.P.)</b>								
EP7	Customer Rate		New	USD			5%	5%
EP7	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (FEDERAL REALTY INVESTMENT TRUST)</b>								
FR7	Customer Rate		New	USD			5%	5%
FR7	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (GOL LINHAS AEREAS INTELIGENTES - AD)</b>								
GO	Customer Rate		New	USD			5%	5%
GO	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (HARVEST ENERGY TRUST)</b>								
HT9	Customer Rate		New	USD			5%	5%
HT9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (ITAU UNIBANCO HOLDING ADR)</b>								
IT7	Customer Rate		New	USD			5%	5%
IT7	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (KKR FINANCIAL HOLDINGS LLC)</b>								
KF9	Customer Rate		New	USD			5%	5%
KF9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (LINN ENERGY LLC)</b>								
LI9	Customer Rate		New	USD			5%	5%
LI9	Clearing/Membe		New	USD			3%	3%

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>ABB - ABRAXIS BIOSCIENCE (MARKET VECTORS JUNIOR GOLD MINERS)</b>								
GD7	Customer Rate		New	USD			5%	5%
GD7	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (PENGROWTH ENERGY TRUST)</b>								
PG9	Customer Rate		New	USD			5%	5%
PG9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (PENN WEST ENERGY TRUST)</b>								
PW	Customer Rate		New	USD			5%	5%
PW	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (PRECISION DRILLING TRUST)</b>								
PDT	Customer Rate		New	USD			5%	5%
PDT	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (PROSHARES ULTRAPRO SHORT S&amp;P 500)</b>								
SP8	Customer Rate		New	USD			5%	5%
SP8	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (PROVIDENT ENERGY TRUST)</b>								
PV9	Customer Rate		New	USD			5%	5%
PV9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (REGIONAL BANK HOLDRS TRUST)</b>								
RK9	Customer Rate		New	USD			5%	5%
RK9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (RETAIL HOLDRS TRUST)</b>								
RT8	Customer Rate		New	USD			5%	5%
RT8	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (SMITH &amp; WESSON HOLDING CORP)</b>								
SW	Customer Rate		New	USD			5%	5%
SW	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (STMICROELECTRONICS NV)</b>								
ST	Customer Rate		New	USD			5%	5%
ST	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (TAUBMAN CENTERS INC)</b>								
TC7	Customer Rate		New	USD			5%	5%
TC7	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (THQ INC.)</b>								
TH8	Customer Rate		New	USD			5%	5%
TH8	Clearing/Membe		New	USD			3%	3%



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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>ABB - ABRAXIS BIOSCIENCE (VIOPHARMA INC.)</b>								
VP9	Customer Rate		New	USD			5%	5%
VP9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (VIVO PARTICIPACOES - ADR)</b>								
VI9	Customer Rate		New	USD			5%	5%
VI9	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (WEINGARTEN REALTY INVESTORS)</b>								
WR	Customer Rate		New	USD			5%	5%
WR	Clearing/Membe		New	USD			3%	3%
<b>ABB - ABRAXIS BIOSCIENCE (WESTERN REFINING INC)</b>								
WN	Customer Rate		New	USD			5%	5%
WN	Clearing/Membe		New	USD			3%	3%