

Advisory Notice

Clearing House

09-260

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Monday, June 22nd, 2009**

DATE: Thursday, June 18th, 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 Notices 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 are effective with the launch of these products on June 22nd, 2009.

CME Security Futures Outright Rates

AgFeed Industries Inc. (FDE)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$100	\$100
Customer Rate	NA	\$135	\$100

Green Mountain Coffee Roasters Inc. (GMC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	23.00%	23.00%
Customer Rate	NA	23.00%	23.00%

NRG Energy Inc. (NRG)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	23.00%	23.00%
Customer Rate	NA	23.00%	23.00%

Quest Software Inc. (QSF)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	21.00%	21.00%
Customer Rate	NA	21.00%	21.00%

Rio Tinto plc – ADR (RTP)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	24.00%	24.00%
Customer Rate	NA	24.00%	24.00%

Origin Agritech Limited (SDE)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$75	\$75
Customer Rate	NA	\$102	\$75

Tenaris S.A. – ADR (TS9)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	26.00%	26.00%
Customer Rate	NA	26.00%	26.00%

Time Warner Cable Inc. (TWC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	13.00%	13.00%
Customer Rate	NA	20.00%	20.00%

iShares® MSCI EAFE Index Fund (EFA)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	13.00%	13.00%
Customer Rate	NA	20.00%	20.00%

iShares® Barclays 1-3 Year Treasury Bond Fund (SHY)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	02.50%	02.50%
Customer Rate	NA	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

AgFeed Industries Inc. (FDE) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Green Mountain Coffee Roasters Inc. (GMC) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

NRG Energy Inc. (NRG) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Quest Software Inc. (QSF) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Rio Tinto plc – ADR (RTP) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Origin Agritech Limited (SDE) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Tenaris S.A. – ADR (TS9) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Time Warner Cable Inc. (TWC) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

iShares® MSCI EAFE Index Fund (EFA) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

iShares® Barclays 1-3 Year Treasury Bond Fund (SHY) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%