

Advisory Notice

Clearing House

09-215

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Friday, May 22nd, 2009**

DATE: Friday, May 22nd, 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 **May 22nd, 2009**.

CME Security Futures Outright Rates

Aluminum Corporation of China Limited - ADR (ACH)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	27.00%	27.00%
Customer Rate	NA	27.00%	27.00%

Randgold Resources Limited – ADR (GD8)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	25.00%	25.00%
Customer Rate	NA	25.00%	25.00%

Patriot Coal Corporation (PCX)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Claymore/MAC Global solar Energy Index ETF (TAN)

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

Customer Rate	NA	20.00%	20.00%
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True Religion Apparel, Inc. (TA9)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Yanzhou Coal Mining Company Limited – ADR (YZC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	25.00%	25.00%
Customer Rate	NA	25.00%	25.00%

CME Security Futures Intra-Commodity Spread Rates

Aluminum Corporation of China Limited - ADR (ACH) - All Months

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

Randgold Resources Limited – ADR (GD8) - All Months

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

Patriot Coal Corporation (PCX) - All Months

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

Claymore/MAC Global solar Energy Index ETF (TAN) - All Months

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

True Religion Apparel, Inc. (TA9) - All Months

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

Yanzhou Coal Mining Company Limited – ADR (YZC) - All Months

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