

Advisory Notice

Clearing House

09-304

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective July 20th, 2009**

DATE: Friday, July 17, 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 on **July 20th, 2009**.

CME Security Futures Outright Rates

A-Power Energy Generation Systems, Ltd. (APR)

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

Baldor Electric Company (BEZ)

| Rate Type | Change | New Initial | New Maintenance |
|----------------------|--------|-------------|-----------------|
| Clearing/Member Rate | NA | 16.00% | 16.00% |
| Customer Rate | NA | 20.00% | 20.00% |

Eldorado Gold Corporation (EGO)

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

General Steel Holdings, Inc. (GSI)

| Rate Type | Change | New Initial | New Maintenance |
|----------------------|--------|-------------|-----------------|
| Clearing/Member Rate | NA | \$1 | \$1 |
| Customer Rate | NA | \$1 | \$1 |

MedAssets, Inc. (MDA)

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

Trina Solar Limited - ADR (TSL)

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

Sociedad Química y Minera de Chile S.A. - ADR (SQM)

| Rate Type | Change | New Initial | New Maintenance |
|----------------------|---------------|--------------------|------------------------|
| Clearing/Member Rate | NA | 28.00% | 28.00% |
| Customer Rate | NA | 28.00% | 28.00% |

Silver Standard Resources Inc. (SSR)

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

Savient Pharmaceuticals, Inc. (SVN)

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

Synaptics Incorporated (SYN)

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

UIL Holdings Corporation (UIL)

| Rate Type | Change | New Initial | New Maintenance |
|----------------------|---------------|--------------------|------------------------|
| Clearing/Member Rate | NA | 12.00% | 12.00% |
| Customer Rate | NA | 20.00% | 20.00% |

ProShares® Ultra Financials (UYG)

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

CME Security Futures Intra-Commodity Spread Rates

A-Power Energy Generation Systems, Ltd. (APR)

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

Baldor Electric Company (BEZ)

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

Eldorado Gold Corporation (EGO)

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

General Steel Holdings, Inc. (GSI)

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

MedAssets, Inc. (MDA)

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

Trina Solar Limited - ADR (TSL)

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

Sociedad Química y Minera de Chile S.A. - ADR (SQM)

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

Silver Standard Resources Inc. (SSR)

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

Savient Pharmaceuticals, Inc. (SVN)

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

Synaptics Incorporated (SYN)

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

UIL Holdings Corporation (UIL)

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

ProShares® Ultra Financials (UYG)

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