

Advisory Notice

Clearing House

09-359

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes

DATE: August 20, 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 changes are effective at the close of business on **Friday, August 21, 2009**.

CME Security Futures Outright Rates

Advent Software Inc. (ASI)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	17.00%	17.00%
Customer Rate	N/A	20.00%	20.00%

American Apparel Inc. (APP)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$100	\$100
Customer Rate	N/A	\$100	\$100

Dirxion Daily Large Cap Bear 3x Shares (BGZ)

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

CBL & Associates Properties Inc. (CAP)

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

CENTRAL EUROPEAN MEDIA ENT-A (CET)

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

Clinical Data Inc. (CLD)

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

Deckers Outdoor Corporation (DEC)

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

DexCom Inc. (DXC)

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

ProShares UltraShort MSCI Emerging Markets (EEV)

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

Eagle Bulk Shipping Inc. (EGL)

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

Direxion Daily Energy Bull 3x Shares (ERX)

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

Excel Maritime Carriers Ltd. (EXM)

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

First Trust ISE-Revere Natural Gas Index Fund (FCG)

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

FactSet Research Systems Inc. (FRS)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	20.00%	20.00%
Customer Rate	N/A	20.00%	20.00%

Genco Shipping & Trading Limited (GNK)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	28.00%	28.00%
Customer Rate	N/A	28.00%	28.00%

China GrenTech Corp Ltd-ADR (GRR)

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

Heckmann Corporation (HEK)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%

Human Genome Sciences Inc. (HGS)

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

Hansen Medical Inc. (HNS)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$100	\$100
Customer Rate	N/A	\$100	\$100

Hertz Global Holdings Inc. (HTZ)

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

The India Fund Inc. (IFN)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%

iShares Russell 3000 Growth Index (IWZ)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%

iShares Dow Jones U.S. Financial Sector Index (IYF)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	18.00%	18.00%
Customer Rate	N/A	20.00%	20.00%

SPDR KBW Bank ETF (KBE)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	22.00%	22.00%
Customer Rate	N/A	22.00%	22.00%

Lamar Advertising Company-CI A (LAM)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	20.00%	20.00%
Customer Rate	N/A	20.00%	20.00%

Lions Gate Entertainment Corp. (LGF)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	18.00%	18.00%
Customer Rate	N/A	20.00%	20.00%

LodgeNet Interactive Corporation (LIC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$200	\$200
Customer Rate	N/A	\$200	\$200

Logitech International S.A. - REG (LOG)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%

Life Time Fitness Inc. (LTM)

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

Metalico Inc. (MEA)

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

NetSuite Inc. (NSI)

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

Novavax Inc. (NVA)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$100	\$100
Customer Rate	N/A	\$100	\$100

PORTFOLIO RECOVERY ASSOCIATE INC (PRI)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%

Revlon Inc.-Cl. A (REV)

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

Rydex S&P Equal Weight ETF (RSP)

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

Seabridge Gold Inc. (SEA)

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

SPDR S&P Dividend ETF (SDY)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	18.00%	18.00%
Customer Rate	N/A	20.00%	20.00%

Sangamo BioSciences Inc. (SGM)

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

Sinopec Shanghai Petrochemical Co. Ltd - ADR (SHI)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	17.00%	17.00%
Customer Rate	N/A	20.00%	20.00%

ReneSola Ltd - ADR (RSL)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$100	\$100
Customer Rate	N/A	\$100	\$100

Spectrum Pharmaceuticals Inc. (SPP)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$200	\$200
Customer Rate	N/A	\$200	\$200

ProShares UltraShort Real Estate (SRS)

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

Teekay Tankers Ltd.-Cl. A (TNK)

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

ProShares Ultra Real Estate (URE)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$200	\$200
Customer Rate	N/A	\$200	\$200

Vanguard Small-Cap ETF (VGS)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%

VistaPrint Limited (VPR)

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

WebMD Health Corp.-Cl A (WBM)

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

Wendys/Arbys Group Inc. (WEN)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	20.00%	20.00%
Customer Rate	N/A	20.00%	20.00%

Xinyuan Real Estate Co. Ltd-ADR (XIN)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$200	\$200
Customer Rate	N/A	\$200	\$200

CryptoLogic Limited (CRP)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	\$200	\$200
Customer Rate	N/A	\$200	\$200

CME Security Futures Intra-Commodity Spread Rates

Advent Software Inc. (ASI) - All Months

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

American Apparel Inc. (APP) - All Months

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

Dirxion Daily Large Cap Bear 3x Shares (BGZ) - All Months

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

CBL & Associates Properties Inc. (CAP) - All Months

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

CENTRAL EUROPEAN MEDIA ENT-A (CET) - All Months

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

Clinical Data Inc. (CLD) - All Months

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

Deckers Outdoor Corporation (DEC) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%

Customer Rate	N/A	5.00%	5.00%
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DexCom Inc. (DXC) - All Months

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

ProShares UltraShort MSCI Emerging Markets (EEV) - All Months

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

Eagle Bulk Shipping Inc. (EGL) - All Months

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

Direxion Daily Energy Bull 3x Shares (ERX) - All Months

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

Excel Maritime Carriers Ltd. (EXM) - All Months

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

First Trust ISE-Revere Natural Gas Index Fund (FCG) - All Months

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

FactSet Research Systems Inc. (FRS) - All Months

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

Genco Shipping & Trading Limited (GNK) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%

Customer Rate	N/A	5.00%	5.00%
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China GrenTech Corp Ltd-ADR (GRR) - All Months

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

Heckmann Corporation (HEK) - All Months

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

Human Genome Sciences Inc. (HGS) - All Months

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

Hansen Medical Inc. (HNS) - All Months

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

Hertz Global Holdings Inc. (HTZ) - All Months

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

The India Fund Inc. (IFN) - All Months

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

iShares Russell 3000 Growth Index (IWZ) - All Months

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

iShares Dow Jones U.S. Financial Sector Index (IYF) - All Months

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

SPDR KBW Bank ETF (KBE) - All Months

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

Lamar Advertising Company-CI A (LAM) - All Months

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

Lions Gate Entertainment Corp. (LGF) - All Months

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

LodgeNet Interactive Corporation (LIC) - All Months

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

Logitech International S.A. - REG (LOG) - All Months

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

Life Time Fitness Inc. (LTM) - All Months

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

Metalico Inc. (MEA) - All Months

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

NetSuite Inc. (NSI) - All Months

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

Novavax Inc. (NVA) - All Months

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

PORTFOLIO RECOVERY ASSOCIATE INC (PRI) - All Months

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

Revlon Inc.-Cl. A (REV) - All Months

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

Rydex S&P Equal Weight ETF (RSP) - All Months

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

Seabridge Gold Inc. (SEA) - All Months

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

SPDR S&P Dividend ETF (SDY) - All Months

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

Sangamo BioSciences Inc. (SGM) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%

Customer Rate	N/A	5.00%	5.00%
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Sinopec Shanghai Petrochemical Co. Ltd - ADR (SHI) - All Months

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

ReneSola Ltd - ADR (RSL) - All Months

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

Spectrum Pharmaceuticals Inc. (SPP) - All Months

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

ProShares UltraShort Real Estate (SRS) - All Months

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

Teekay Tankers Ltd-Cl. A (TNK) - All Months

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

ProShares Ultra Real Estate (URE) - All Months

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

Vanguard Small-Cap ETF (VGS) - All Months

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

VistaPrint Limited (VPR) - All Months

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

WebMD Health Corp.-CI A (WBM) - All Months

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

Wendys/Arbys Group Inc. (WEN) - All Months

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

Xinyuan Real Estate Co. Ltd-ADR (XIN) - All Months

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

CryptoLogic Limited (CRP) - All Months

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