

Advisory Notice

Clearing House

09-435

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, October 08, 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 after the close of business on **Friday, October 09, 2009.**

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME SECURITY FUTURES - Outright Rates								
AMERICAN CAPITAL AGENCY CORP (AGC)								
AG	Customer Rate		New	USD			30%	30%
AG	Clearing		New	USD			30%	30%
CELLDEX THERAPEUTICS INC (CXT)								
CXT	Customer Rate		New	USD			30%	30%
CXT	Clearing		New	USD			30%	30%
CHINA GREEN AGRICULTURE INC (CGA)								
CG	Customer Rate		New	USD			200	200
CG	Clearing		New	USD			200	200
COMPUCREDIT HOLDINGS CORP (CCH)								
CC	Customer Rate		New	USD			30%	30%
CC	Clearing		New	USD			30%	30%
CRACKER BARREL OLD COUNTRY (CBR)								
CB	Customer Rate		New	USD			29%	29%
CB	Clearing		New	USD			29%	29%
DELCATH SYSTEMS INC (DCT)								
DCT	Customer Rate		New	USD			30%	30%
DCT	Clearing		New	USD			30%	30%
DIREXION DLY EMG MKT BEAR 3X (EDZ)								
EDZ	Customer Rate		New	USD			30%	30%
EDZ	Clearing		New	USD			30%	30%
GAFISA SA-ADR (GFA)								
GFA	Customer Rate		New	USD			30%	30%
GFA	Clearing		New	USD			30%	30%
HUANENG POWER INTL - ADR (HNP)								
HN	Customer Rate		New	USD			20%	20%
HN	Clearing		New	USD			19%	19%
ISHARES BARCLAYS 7-10 YEAR (IEF)								
IEF	Customer Rate		New	USD			20%	20%
IEF	Clearing		New	USD			5%	5%
ISHARES MSCI BRIC INDEX FUND (BKF)								
BKF	Customer Rate		New	USD			23%	23%
BKF	Clearing		New	USD			23%	23%
ISHARES MSCI EMU (EZU)								
EZU	Customer Rate		New	USD			20%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EZU	Clearing		New	USD			14%	14%
ISHARES MSCI GERMANY INDEX (EWG)								
EW	Customer Rate		New	USD			20%	20%
EW	Clearing		New	USD			13%	13%
ISHARES MSCI SOUTH AFRICA IN (EZA)								
EZA	Customer Rate		New	USD			27%	27%
EZA	Clearing		New	USD			27%	27%
ISHARES MSCI SWEDEN INDEX FD (EWD)								
EW	Customer Rate		New	USD			20%	20%
EW	Clearing		New	USD			18%	18%
ISHARES MSCI SWITZERLAND IND (EWL)								
EW	Customer Rate		New	USD			20%	20%
EW	Clearing		New	USD			14%	14%
ISHARES RUSSELL MICROCAP INX (IWC)								
IWC	Customer Rate		New	USD			20%	20%
IWC	Clearing		New	USD			11%	11%
ISHARES S&P GLBL ENERGY SECT (IGE)								
IGE	Customer Rate		New	USD			21%	21%
IGE	Clearing		New	USD			21%	21%
ISHARES S&P PREF STK INDX FN (PFF)								
PFF	Customer Rate		New	USD			20%	20%
PFF	Clearing		New	USD			16%	16%
ISHARES S&P SMALLCAP 600/VAL (IJS)								
IJS	Customer Rate		New	USD			20%	20%
IJS	Clearing		New	USD			16%	16%
ISTAR FINANCIAL INC (SRF)								
SRF	Customer Rate		New	USD			100	100
SRF	Clearing		New	USD			100	100
LIHIR GOLD LTD - ADR (LIH)								
LIH	Customer Rate		New	USD			28%	28%
LIH	Clearing		New	USD			28%	28%
MARKET VECTORS COAL ETF (MKV)								
MK	Customer Rate		New	USD			26%	26%
MK	Clearing		New	USD			26%	26%
MARKET VECTORS GLOBAL ALT (MVG)								
MV	Customer Rate		New	USD			20%	20%
MV	Clearing		New	USD			17%	17%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICROVISION INC (MVI)								
MVI	Customer Rate		New	USD			28%	28%
MVI	Clearing		New	USD			28%	28%
MINDRAY MEDICAL INTL LTD-ADR (MMI)								
MMI	Customer Rate		New	USD			25%	25%
MMI	Clearing		New	USD			25%	25%
ONCOTHYREON INC (ONT)								
ON	Customer Rate		New	USD			30%	30%
ON	Clearing		New	USD			30%	30%
OVERSTOCK.COM INC (OSK)								
OS	Customer Rate		New	USD			30%	30%
OS	Clearing		New	USD			30%	30%
POSCO-ADR (PKX)								
PKX	Customer Rate		New	USD			25%	25%
PKX	Clearing		New	USD			25%	25%
POWERSHARES FIN PFD PORTFOLI (PGF)								
PGF	Customer Rate		New	USD			29%	29%
PGF	Clearing		New	USD			29%	29%
POWERSHARES FTSE RAFI US 1K (PRF)								
PRF	Customer Rate		New	USD			20%	20%
PRF	Clearing		New	USD			14%	14%
POWERSHARES GLD DRG H USX CH (PGJ)								
PGJ	Customer Rate		New	USD			20%	20%
PGJ	Clearing		New	USD			14%	14%
POWERSHARES GLOBAL WATER POR (PIO)								
PIO	Customer Rate		New	USD			20%	20%
PIO	Clearing		New	USD			16%	16%
POWERSHARES PREFERRED PORT (PPP)								
PPP	Customer Rate		New	USD			20%	20%
PPP	Clearing		New	USD			19%	19%
POWERSHARES WILDERH CLEAN EN (PBW)								
PB	Customer Rate		New	USD			20%	20%
PB	Clearing		New	USD			16%	16%
PROSHARES ULTRA OIL & GAS (DIG)								
DIG	Customer Rate		New	USD			30%	30%
DIG	Clearing		New	USD			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PROSHARES ULTRASHORT 2000 (TWM)								
TW	Customer Rate		New	USD			25%	25%
TW	Clearing		New	USD			25%	25%
PROSHARES ULTRASHORT FTSE (FXP)								
FXP	Customer Rate		New	USD			30%	30%
FXP	Clearing		New	USD			30%	30%
PROSHARES ULTRASHORT SILVER (ZSL)								
ZSL	Customer Rate		New	USD			20%	20%
ZSL	Clearing		New	USD			16%	16%
PROSHRE ULT DJ-AIG CRUDE OIL (UCO)								
UC	Customer Rate		New	USD			200	200
UC	Clearing		New	USD			200	200
ROCKWELL MEDICAL TECH INC (RMT)								
RM	Customer Rate		New	USD			30%	30%
RM	Clearing		New	USD			30%	30%
SEALY CORP (ZZZ)								
ZZZ	Customer Rate		New	USD			30%	30%
ZZZ	Clearing		New	USD			30%	30%
SEQUENOM INC (SQN)								
SQ	Customer Rate		New	USD			100	100
SQ	Clearing		New	USD			100	100
SIERRA WIRELESS INC (SWR)								
SW	Customer Rate		New	USD			30%	30%
SW	Clearing		New	USD			30%	30%
SMITH & NEPHEW PLC - ADR (SNN)								
SN	Customer Rate		New	USD			20%	20%
SN	Clearing		New	USD			13%	13%
STARENT NETWORKS CORP (SNC)								
SN	Customer Rate		New	USD			29%	29%
SN	Clearing		New	USD			29%	29%
THE BON-TON STORES INC (BON)								
BO	Customer Rate		New	USD			26%	26%
BO	Clearing		New	USD			26%	26%
THE BUCKLE INC (BKE)								
BKE	Customer Rate		New	USD			20%	20%
BKE	Clearing		New	USD			18%	18%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
UNIVERSAL TRAVEL GROUP (UTA)								
UTA	Customer Rate		New	USD			300	300
UTA	Clearing		New	USD			300	300
VANGUARD EUROPEAN ETF (VGK)								
VG	Customer Rate		New	USD			20%	20%
VG	Clearing		New	USD			13%	13%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CME SECURITY FUTURES - Intra Spreads								
(CHINA GREEN AGRICULTURE INC)								
CG	Customer Rate		New	USD			5%	5%
CG	Clearing/Membe		New	USD			3%	3%
(ISTAR FINANCIAL INC)								
SRF	Customer Rate		New	USD			5%	5%
SRF	Clearing/Membe		New	USD			3%	3%
(PROSHRE ULT DJ-AIG CRUDE OIL)								
UC	Customer Rate		New	USD			5%	5%
UC	Clearing/Membe		New	USD			3%	3%
(SEQUENOM INC)								
SQ	Customer Rate		New	USD			5%	5%
SQ	Clearing/Membe		New	USD			3%	3%
(UNIVERSAL TRAVEL GROUP)								
UTA	Customer Rate		New	USD			5%	5%
UTA	Clearing/Membe		New	USD			3%	3%
(AMERICAN CAPITAL AGENCY CORP)								
AG	Customer Rate		New	USD			5%	5%
AG	Clearing/Membe		New	USD			3%	3%
(CELLDEX THERAPEUTICS INC)								
CXT	Customer Rate		New	USD			5%	5%
CXT	Clearing/Membe		New	USD			3%	3%
(COMPUCREDIT HOLDINGS CORP)								
CC	Customer Rate		New	USD			5%	5%
CC	Clearing/Membe		New	USD			3%	3%
(CRACKER BARREL OLD COUNTRY)								
CB	Customer Rate		New	USD			5%	5%
CB	Clearing/Membe		New	USD			3%	3%
(DELCATH SYSTEMS INC)								
DCT	Customer Rate		New	USD			5%	5%
DCT	Clearing/Membe		New	USD			3%	3%
(DIREXION DLY EMG MKT BEAR 3X)								
EDZ	Customer Rate		New	USD			5%	5%
EDZ	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(GAFISA SA-ADR)								
GFA	Customer Rate		New	USD			5%	5%
GFA	Clearing/Membe		New	USD			3%	3%
(HUANENG POWER INTL - ADR)								
HN	Customer Rate		New	USD			5%	5%
HN	Clearing/Membe		New	USD			3%	3%
(ISHARES BARCLAYS 7-10 YEAR)								
IEF	Customer Rate		New	USD			5%	5%
IEF	Clearing/Membe		New	USD			3%	3%
(ISHARES MSCI BRIC INDEX FUND)								
BKF	Customer Rate		New	USD			5%	5%
BKF	Clearing/Membe		New	USD			3%	3%
(ISHARES MSCI EMU)								
EZU	Customer Rate		New	USD			5%	5%
EZU	Clearing/Membe		New	USD			3%	3%
(ISHARES MSCI GERMANY INDEX)								
EW	Customer Rate		New	USD			5%	5%
EW	Clearing/Membe		New	USD			3%	3%
(ISHARES MSCI SOUTH AFRICA IN)								
EZA	Customer Rate		New	USD			5%	5%
EZA	Clearing/Membe		New	USD			3%	3%
(ISHARES MSCI SWEDEN INDEX FD)								
EW	Customer Rate		New	USD			5%	5%
EW	Clearing/Membe		New	USD			3%	3%
(ISHARES MSCI SWITZERLAND IND)								
EW	Customer Rate		New	USD			5%	5%
EW	Clearing/Membe		New	USD			3%	3%
(ISHARES RUSSELL MICROCAP INX)								
IWC	Customer Rate		New	USD			5%	5%
IWC	Clearing/Membe		New	USD			3%	3%
(ISHARES S&P GLBL ENERGY SECT)								
IGE	Customer Rate		New	USD			5%	5%
IGE	Clearing/Membe		New	USD			3%	3%
(ISHARES S&P PREF STK INDX FN)								
PFF	Customer Rate		New	USD			5%	5%
PFF	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(ISHARES S&P SMALLCAP 600/VAL)								
IJS	Customer Rate		New	USD			5%	5%
IJS	Clearing/Membe		New	USD			3%	3%
(LIHIR GOLD LTD - ADR)								
LIH	Customer Rate		New	USD			5%	5%
LIH	Clearing/Membe		New	USD			3%	3%
(MARKET VECTORS COAL ETF)								
MK	Customer Rate		New	USD			5%	5%
MK	Clearing/Membe		New	USD			3%	3%
(MARKET VECTORS GLOBAL ALT)								
MV	Customer Rate		New	USD			5%	5%
MV	Clearing/Membe		New	USD			3%	3%
(MICROVISION INC)								
MVI	Customer Rate		New	USD			5%	5%
MVI	Clearing/Membe		New	USD			3%	3%
(MINDRAY MEDICAL INTL LTD-ADR)								
MMI	Customer Rate		New	USD			5%	5%
MMI	Clearing/Membe		New	USD			3%	3%
(ONCOTHYREON INC)								
ON	Customer Rate		New	USD			5%	5%
ON	Clearing/Membe		New	USD			3%	3%
(OVERSTOCK.COM INC)								
OS	Customer Rate		New	USD			5%	5%
OS	Clearing/Membe		New	USD			3%	3%
(POSCO-ADR)								
PKX	Customer Rate		New	USD			5%	5%
PKX	Clearing/Membe		New	USD			3%	3%
(POWERSHARES FIN PFD PORTFOLI)								
PGF	Customer Rate		New	USD			5%	5%
PGF	Clearing/Membe		New	USD			3%	3%
(POWERSHARES FTSE RAFI US 1K)								
PRF	Customer Rate		New	USD			5%	5%
PRF	Clearing/Membe		New	USD			3%	3%
(POWERSHARES GLD DRG H USX CH)								
PGJ	Customer Rate		New	USD			5%	5%
PGJ	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(POWERSHARES GLOBAL WATER POR)								
PIO	Customer Rate		New	USD			5%	5%
PIO	Clearing/Membe		New	USD			3%	3%
(POWERSHARES PREFERRED PORT)								
PPP	Customer Rate		New	USD			5%	5%
PPP	Clearing/Membe		New	USD			3%	3%
(POWERSHARES WILDERH CLEAN EN)								
PB	Customer Rate		New	USD			5%	5%
PB	Clearing/Membe		New	USD			3%	3%
(PROSHARES ULTRA OIL & GAS)								
DIG	Customer Rate		New	USD			5%	5%
DIG	Clearing/Membe		New	USD			3%	3%
(PROSHARES ULTRASHORT 2000)								
TW	Customer Rate		New	USD			5%	5%
TW	Clearing/Membe		New	USD			3%	3%
(PROSHARES ULTRASHORT FTSE)								
FXP	Customer Rate		New	USD			5%	5%
FXP	Clearing/Membe		New	USD			3%	3%
(PROSHARES ULTRASHORT SILVER)								
ZSL	Customer Rate		New	USD			5%	5%
ZSL	Clearing/Membe		New	USD			3%	3%
(ROCKWELL MEDICAL TECH INC)								
RM	Customer Rate		New	USD			5%	5%
RM	Clearing/Membe		New	USD			3%	3%
(SEALY CORP)								
ZZZ	Customer Rate		New	USD			5%	5%
ZZZ	Clearing/Membe		New	USD			3%	3%
(SIERRA WIRELESS INC)								
SW	Customer Rate		New	USD			5%	5%
SW	Clearing/Membe		New	USD			3%	3%
(SMITH & NEPHEW PLC - ADR)								
SN	Customer Rate		New	USD			5%	5%
SN	Clearing/Membe		New	USD			3%	3%
(STARENT NETWORKS CORP)								
SN	Customer Rate		New	USD			5%	5%
SN	Clearing/Membe		New	USD			3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(THE BON-TON STORES INC)								
BO	Customer Rate		New	USD			5%	5%
BO	Clearing/Membe		New	USD			3%	3%
(THE BUCKLE INC)								
BKE	Customer Rate		New	USD			5%	5%
BKE	Clearing/Membe		New	USD			3%	3%
(VANGUARD EUROPEAN ETF)								
VG	Customer Rate		New	USD			5%	5%
VG	Clearing/Membe		New	USD			3%	3%