



A CME/Chicago Board of Trade/NYMEX Company

10-51

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, February 05, 2010

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, February 05, 2010.

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								
AIR METHODS CORP (AI7)								
AI7	Customer Rate		New	USD			30%	30%
AI7	Clearing Member		New	USD			30%	30%
ALCON INC (ACN)								
AC	Customer Rate		New	USD			20%	20%
AC	Clearing Member		New	USD			20%	20%
ALON USA ENERGY INC (ALJ)								
ALJ	Customer Rate		New	USD			23%	23%
ALJ	Clearing Member		New	USD			23%	23%
AMERIGAS PARTNERS LP (AP7)								
AP7	Customer Rate		New	USD			20%	20%
AP7	Clearing Member		New	USD			20%	20%
ASA LTD (ASA)								
ASA	Customer Rate		New	USD			20%	20%
ASA	Clearing Member		New	USD			20%	20%
BREITBURN ENERGY PARTNERS LP (BEP)								
BEP	Customer Rate		New	USD			30%	30%
BEP	Clearing Member		New	USD			30%	30%
BROOKFIELD INFRASTRUCTURE PARTNERS (BIP)								
BIP	Customer Rate		New	USD			26%	26%
BIP	Clearing Member		New	USD			26%	26%
BUCKEYE PARTNERS LP (BPL)								
BPL	Customer Rate		New	USD			20%	20%
BPL	Clearing Member		New	USD			18%	18%
COMVERGE INC (COM)								
CO	Customer Rate		New	USD			30%	30%
CO	Clearing Member		New	USD			30%	30%
CURRENCYSHARES JAPANESE YEN TRUST (FXY)								
FXY	Customer Rate		New	USD			20%	20%
FXY	Clearing Member		New	USD			5%	5%
DIREXION DAILY 10-YEAR TREASURY BUL (TYD)								
TYD	Customer Rate		New	USD			20%	20%
TYD	Clearing Member		New	USD			9%	9%
DIREXION DAILY 30-YEAR TREASURY BEA (TMV)								
TM	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								
TM	Clearing Member		New	USD			11%	11%
DIREXION DAILY MID CAP BULL 3X SHAR (MWJ)								
MW	Customer Rate		New	USD			20%	20%
MW	Clearing Member		New	USD			20%	20%
DUNCAN ENERGY PARTNERS LP (DEP)								
DEP	Customer Rate		New	USD			24%	24%
DEP	Clearing Member		New	USD			24%	24%
EBIX INC (EB9)								
EB9	Customer Rate		New	USD			23%	23%
EB9	Clearing Member		New	USD			23%	23%
ENBRIDGE ENERGY PARTNERS LP (EEP)								
EEP	Customer Rate		New	USD			20%	20%
EEP	Clearing Member		New	USD			16%	16%
ENCORE ENERGY PARTNERS LP (EN8)								
EN8	Customer Rate		New	USD			30%	30%
EN8	Clearing Member		New	USD			30%	30%
ENCORE WIRE CORP (WIR)								
WIR	Customer Rate		New	USD			20%	20%
WIR	Clearing Member		New	USD			20%	20%
FIRST TRUST ISE CHINDIA INDEX FUND (FNI)								
FNI	Customer Rate		New	USD			23%	23%
FNI	Clearing Member		New	USD			23%	23%
ISHARES GLO TELECOMM SECTOR FUND (IXP)								
IXP	Clearing Member		Increase	USD	7%	7%	10%	10%
ISHARES MSCI CHILE INVESTABLE MARKE (IMI)								
IMI	Customer Rate		New	USD			20%	20%
IMI	Clearing Member		New	USD			19%	19%
ISHARES S&P GLOBAL UTILITIES SECTOR (JXI)								
JXI	Customer Rate		New	USD			20%	20%
JXI	Clearing Member		New	USD			15%	15%
LEGACY RESERVES LP (LGC)								
LGC	Customer Rate		New	USD			30%	30%
LGC	Clearing Member		New	USD			30%	30%
MAP PHARMACEUTICALS INC (MAP)								
MA	Customer Rate		New	USD			30%	30%
MA	Clearing Member		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								
ONEOK PARTNERS LP (OKP)								
OK	Customer Rate		New	USD			20%	20%
OK	Clearing Member		New	USD			19%	19%
PIMCO 1-3 YEAR U.S. TREASURY INDEX (TUZ)								
TUZ	Customer Rate		New	USD			20%	20%
TUZ	Clearing Member		New	USD			5%	5%
PROSHARES ULTRA MSCI EMERGING MARKE (EET)								
EET	Customer Rate		New	USD			20%	20%
EET	Clearing Member		New	USD			10%	10%
PROSHARES ULTRAPRO S&P 500 (UPR)								
UP	Customer Rate		New	USD			27%	27%
UP	Clearing Member		New	USD			27%	27%
PROSHARES ULTRASHORT EURO (EUO)								
EU	Customer Rate		New	USD			20%	20%
EU	Clearing Member		New	USD			11%	11%
PROSHARES ULTRASHORT LEHMAN 7-10 YE (PSL)								
PSL	Customer Rate		New	USD			20%	20%
PSL	Clearing Member		New	USD			7%	7%
RYDEX 2X S&P 500 ETF (RSU)								
RS	Customer Rate		New	USD			30%	30%
RS	Clearing Member		New	USD			30%	30%
SEAHAWK DRILLING INC (HAW)								
HA	Customer Rate		New	USD			30%	30%
HA	Clearing Member		New	USD			30%	30%
SINA CORP (SCN)								
SC	Customer Rate		New	USD			22%	22%
SC	Clearing Member		New	USD			22%	22%
SPDR DJ EURO STOXX 50 FUND (FE9)								
FE9	Customer Rate		New	USD			20%	20%
FE9	Clearing Member		New	USD			16%	16%
SPECTRA ENERGY PARTNERS LP (SP7)								
SP7	Customer Rate		New	USD			30%	30%
SP7	Clearing Member		New	USD			30%	30%
STRATASYS INC (SSY)								
SSY	Customer Rate		New	USD			26%	26%
SSY	Clearing Member		New	USD			26%	26%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SUN COMMUNITIES INC (SUI)								
SUI	Customer Rate		New	USD			20%	20%
SUI	Clearing Member		New	USD			19%	19%
SURMODICS INC (SRD)								
SR	Customer Rate		New	USD			30%	30%
SR	Clearing Member		New	USD			30%	30%
TARGA RESOURCES PARTNERS LP (NGL)								
NGL	Customer Rate		New	USD			27%	27%
NGL	Clearing Member		New	USD			27%	27%
WISDOMTREE DREYFUS EMERGING CURRENC (WDE)								
WD	Customer Rate		New	USD			20%	20%
WD	Clearing Member		New	USD			5%	5%

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								
ACN - Alcon Inc (ALCON INC)								
AC	Customer Rate		New	USD			5%	5%
AC	Clearing/Membe		New	USD			3%	3%
AI7 - Air Methods Corp (AIR METHODS CORP)								
AI7	Customer Rate		New	USD			5%	5%
AI7	Clearing/Membe		New	USD			3%	3%
ALJ - Alon USA Energy Inc (ALON USA ENERGY INC)								
ALJ	Customer Rate		New	USD			5%	5%
ALJ	Clearing/Membe		New	USD			3%	3%
AP7 - Amerigas Partners LP (AMERIGAS PARTNERS LP)								
AP7	Customer Rate		New	USD			5%	5%
AP7	Clearing/Membe		New	USD			3%	3%
ASA - ASA Ltd (ASA LTD)								
ASA	Customer Rate		New	USD			5%	5%
ASA	Clearing/Membe		New	USD			3%	3%
BEP - BreitBurn Energy Partners LP (BREITBURN ENERGY PARTNERS LP)								
BEP	Customer Rate		New	USD			5%	5%
BEP	Clearing/Membe		New	USD			3%	3%
BIP - Brookfield Infrastructure Partners LP (BROOKFIELD INFRASTRUCTURE PARTNERS)								
BIP	Customer Rate		New	USD			5%	5%
BIP	Clearing/Membe		New	USD			3%	3%
BPL - Buckeye Partners LP (BUCKEYE PARTNERS LP)								
BPL	Customer Rate		New	USD			5%	5%
BPL	Clearing/Membe		New	USD			3%	3%
COM - Comverge Inc (COMVERGE INC)								
CO	Customer Rate		New	USD			5%	5%
CO	Clearing/Membe		New	USD			3%	3%
DEP - Duncan Energy Partners LP (DUNCAN ENERGY PARTNERS LP)								
DEP	Customer Rate		New	USD			5%	5%
DEP	Clearing/Membe		New	USD			3%	3%
EB9 - Ebix Inc (EBIX INC)								
EB9	Customer Rate		New	USD			5%	5%
EB9	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								
EEP - Enbridge Energy Partners LP (ENBRIDGE ENERGY PARTNERS LP)								
EEP	Customer Rate		New	USD			5%	5%
EEP	Clearing/Membe		New	USD			3%	3%
EET - ProShares Ultra MSCI Emerging Markets (PROSHARES ULTRA MSCI EMERGING MARKE)								
EET	Customer Rate		New	USD			5%	5%
EET	Clearing/Membe		New	USD			3%	3%
EN8 - Encore Energy Partners LP (ENCORE ENERGY PARTNERS LP)								
EN8	Customer Rate		New	USD			5%	5%
EN8	Clearing/Membe		New	USD			3%	3%
EUO - ProShares UltraShort Euro (PROSHARES ULTRASHORT EURO)								
EU	Customer Rate		New	USD			5%	5%
EU	Clearing/Membe		New	USD			3%	3%
FE9 - SPDR DJ EURO STOXX 50 Fund (SPDR DJ EURO STOXX 50 FUND)								
FE9	Customer Rate		New	USD			5%	5%
FE9	Clearing/Membe		New	USD			3%	3%
FNI - First Trust ISE Chindia Index Fund (FIRST TRUST ISE CHINDIA INDEX FUND)								
FNI	Customer Rate		New	USD			5%	5%
FNI	Clearing/Membe		New	USD			3%	3%
FXY - CurrencyShares Japanese Yen Trust (CURRENCYSHARES JAPANESE YEN TRUST)								
FXY	Customer Rate		New	USD			5%	5%
FXY	Clearing/Membe		New	USD			3%	3%
HAW - Seahawk Drilling Inc (SEAHAWK DRILLING INC)								
HA	Customer Rate		New	USD			5%	5%
HA	Clearing/Membe		New	USD			3%	3%
IMI - iShares MSCI Chile Investable Market Index (ISHARES MSCI CHILE INVESTABLE MARKE)								
IMI	Customer Rate		New	USD			5%	5%
IMI	Clearing/Membe		New	USD			3%	3%
JXI - iShares S&P Global Utilities Sector Index Fund (ISHARES S&P GLOBAL UTILITIES SECTOR)								
JXI	Customer Rate		New	USD			5%	5%
JXI	Clearing/Membe		New	USD			3%	3%
LGC - Legacy Reserves LP (LEGACY RESERVES LP)								
LGC	Customer Rate		New	USD			5%	5%
LGC	Clearing/Membe		New	USD			3%	3%
MAP - MAP Pharmaceuticals Inc (MAP PHARMACEUTICALS INC)								
MA	Customer Rate		New	USD			5%	5%
MA	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								
MWJ - Direxion Daily Mid Cap Bull 3X Shares (DIREXION DAILY MID CAP BULL 3X SHAR)								
MW	Customer Rate		New	USD			5%	5%
MW	Clearing/Membe		New	USD			3%	3%
NGL - Targa Resources Partners LP (TARGA RESOURCES PARTNERS LP)								
NGL	Customer Rate		New	USD			5%	5%
NGL	Clearing/Membe		New	USD			3%	3%
OKP - ONEOK Partners LP (ONEOK PARTNERS LP)								
OK	Customer Rate		New	USD			5%	5%
OK	Clearing/Membe		New	USD			3%	3%
PSL - ProShares UltraShort Lehman 7-10 Year Treasury (PROSHARES ULTRASHORT LEHMAN 7-10 YE)								
PSL	Customer Rate		New	USD			5%	5%
PSL	Clearing/Membe		New	USD			3%	3%
RSU - Rydex 2x S&P 500 ETF (RYDEX 2X S&P 500 ETF)								
RS	Customer Rate		New	USD			5%	5%
RS	Clearing/Membe		New	USD			3%	3%
SCN - Sina Corp (SINA CORP)								
SC	Customer Rate		New	USD			5%	5%
SC	Clearing/Membe		New	USD			3%	3%
SP7 - Spectra Energy Partners LP (SPECTRA ENERGY PARTNERS LP)								
SP7	Customer Rate		New	USD			5%	5%
SP7	Clearing/Membe		New	USD			3%	3%
SP7 - Spectra EnergySP7 - Spectra Energy Partners LP Partners LP (SPECTRA ENERGY PARTNERS LP)								
SP7	Customer Rate		New	USD			5%	5%
SP7	Clearing/Membe		New	USD			3%	3%
SRD - SurModics Inc (SURMODICS INC)								
SR	Customer Rate		New	USD			5%	5%
SR	Clearing/Membe		New	USD			3%	3%
SSY - Strataysys Inc (STRATASYS INC)								
SSY	Customer Rate		New	USD			5%	5%
SSY	Clearing/Membe		New	USD			3%	3%
SUI - Sun Communities Inc (SUN COMMUNITIES INC)								
SUI	Customer Rate		New	USD			5%	5%
SUI	Clearing/Membe		New	USD			3%	3%
TMV - Direxion Daily 30-Year Treasury Bear 3X (DIREXION DAILY 30-YEAR TREASURY BEA)								
TM	Customer Rate		New	USD			5%	5%
TM	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								
TUZ - PIMCO 1-3 Year U.S. Treasury Index Fund (PIMCO 1-3 YEAR U.S. TREASURY INDEX)								
TUZ	Customer Rate		New	USD			5%	5%
TUZ	Clearing/Membe		New	USD			3%	3%
TYD - Direxion Daily 10-Year Treasury Bull 3X (DIREXION DAILY 10-YEAR TREASURY BUL)								
TYD	Customer Rate		New	USD			5%	5%
TYD	Clearing/Membe		New	USD			3%	3%
UPR - ProShares UltraPro S&P 500 (PROSHARES ULTRAPRO S&P 500)								
UP	Customer Rate		New	USD			5%	5%
UP	Clearing/Membe		New	USD			3%	3%
WDE - WisdomTree Dreyfus Emerging Currency (WISDOMTREE DREYFUS EMERGING CURRENC)								
WD	Customer Rate		New	USD			5%	5%
WD	Clearing/Membe		New	USD			3%	3%
WIR - Encore Wire Corp (ENCORE WIRE CORP)								
WIR	Customer Rate		New	USD			5%	5%
WIR	Clearing/Membe		New	USD			3%	3%