

Advisory Notice

Clearing House

09-241

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Friday, June 5th, 2009**

DATE: Thursday, June 4th, 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 at the close of business on **Friday, June 5th, 2009**.

CME Energy Futures Outright Rates

EUROPEAN SINGAPORE FUEL OIL 180CST CALENDAR SWAP (UA) – Tier 1 (Month 1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Decrease	\$54,000	\$45,900
Clearing Member/Hedger/Member Initial & Maintenance Rate	Decrease	\$40,000	\$34,000

EUROPEAN SINGAPORE FUEL OIL 180CST CALENDAR SWAP - (UA) – Tier 2 (Months 2-Subsequent)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	\$54,000	\$51,300
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	\$40,000	\$38,000

SINGAPORE 380CST FUEL OIL SWAP - (SE) – Tier 1(Month 1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Decrease	\$54,000	\$45,900
Clearing Member/Hedger/Member Initial & Maintenance Rate	Decrease	\$40,000	\$34,000

SINGAPORE 380CST FUEL OIL SWAP - (SE) – Tier 2 (Months 2-Subsequent)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	\$54,000	\$51,300
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	\$40,000	\$38,000

CME Energy Futures Intra Spread Rates

EUROPEAN SINGAPORE FUEL OIL 180CST CALENDAR SWAP - (UA) - Tier 1 vs. Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$3,240
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$2,400

EUROPEAN SINGAPORE FUEL OIL 180CST CALENDAR SWAP - (UA) - Tier 1 vs. Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$3,240
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$2,400

SINGAPORE 380CST FUEL OIL SWAP- (SE) – Tier 2 vs. Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$3,240
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$2,400

SINGAPORE 380CST FUEL OIL SWAP- (SE) – Tier 2 vs. Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$3,240
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$2,400