



## Advisory Notice

Clearing House

09-305

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective July 17<sup>th</sup>, 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 at the close of business on **July 17, 2009.**

### **CME Energy Futures Outright Rates**

Mt. Belvieu Physical Iso-Butane (OPIS) - (3L)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$10,125</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$7,500</b>

Mt. Belvieu Physical Normal Butane (OPIS)- (3M)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$7,425</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,500</b>

Mt. Belvieu Physical LDH Propane (OPIS) - (3N)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,075</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,500</b>

Mt. Belvieu Physical Non-LDH Propane (OPIS) - (3P)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,075</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,500</b>

Mt. Belvieu Physical Ethane (OPIS) - (3Q)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$3,375</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$2,500</b>

Mt. Belvieu Physical Natural Gasoline (OPIS)- (3R)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,075</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,500</b>

Los Angeles CARB Diesel (OPIS) - (LX)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$8,100	<b>\$10,800</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	Increase	\$6,000	<b>\$8,000</b>

## CME Energy Futures Intra Spread Rates

Mt. Belvieu Physical Iso-Butane (OPIS) - (3L) Intra Spread

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$1,418</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$1,050</b>

Mt. Belvieu Physical Normal Butane (OPIS)- (3M) Inta Spread

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	New	N/A	<b>\$1,148</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$850</b>

Mt. Belvieu Physical LDH Propane (OPIS) - (3N) Inta Spread

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	New	N/A	<b>\$338</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$250</b>

Mt. Belvieu Physical Non-LDH Propane (OPIS) - (3P) Inta Spread

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	New	N/A	<b>\$338</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$250</b>

Mt. Belvieu Physical Ethane (OPIS) - (3Q) Inta Spread

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	New	N/A	<b>\$878</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$650</b>

Mt. Belvieu Physical Natural Gasoline (OPIS)- (3R) Inta Spread

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	New	N/A	<b>\$1,080</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$800</b>