CME Group
A CME/Chicago Board of Trade Company

Advisory Notice

Clearing House

09-361

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 Energy Futures Outright Rates

European Gasoil (ICE) Futures Contract - (7F)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	**$5,400**
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	**$4,000**

CME Energy Futures Intra Spread Rates

European Gasoil (ICE) Futures Contract - (7F) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	**$540**
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	**$400**

CME Energy Futures Inter Spread Rates

EUROPEAN GASOIL CRACK SPREAD SWAP vs. BRENT (ICE) CALENDAR SWAP vs. European Gasoil (ICE) Futures Contract - +GZ +CY -7F (3:3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	95%

EUROPEAN GASOIL CRACK SPREAD SWAP vs. BRENT LAST DAY CONTRACT vs. European Gasoil (ICE) Futures Contract - +GZ -BZ +7F (3:3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	95%

HEATING OIL ARB SWAP: NYMEX HO V. RDAM GASOIL vs. HEATING OIL FINANCIAL FUTURES vs. European Gasoil (ICE) Futures Contract - +HA -HO -7F (3:3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	95%

HEATING OIL ARB SWAP: NYMEX HO V. RDAM GASOIL vs. NEW YORK HARBOR HEATING OIL CALENDAR SWAP vs. European Gasoil (ICE) Futures Contract - +HA -MP +7F (3:3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	95%

European Gasoil (ICE) Futures Contract vs. EUROPEAN GASOIL (ICE) CALENDAR SWAP - +GX -7F (10:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	90%

European Gasoil (ICE) Futures Contract vs. HEATING OIL FINANCIAL FUTURES - +HO -7F (3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	70%

BRENT LAST DAY CONTRACT BZ vs. European Gasoil (ICE) Futures Contract - +BZ -7F (3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	50%

European Gasoil (ICE) Futures Contract vs. EUROPEAN GASOIL CRACK SPREAD SWAP - +GZ -7F (3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	50%

European Gasoil (ICE) Futures Contract vs. LIGHT, SWEET CRUDE OIL FUTURES - +CL -7F (3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	50%

European Gasoil (ICE) Futures Contract vs. WTI CALENDAR SWAP - +CS -7F (3:4)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	50%