

## Advisory Notice

Clearing House

09-204

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective May 15<sup>th</sup>, 2009**

DATE: Thursday May 14<sup>th</sup>, 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, May 15<sup>th</sup>, 2009.**

### CME Energy Futures Outright Rates

Brent-Dubai Swap Futures - (DB) Tier 2 (mos 2-subsequent)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	\$4,725	<b>\$3,105</b>
Clearing Member/Maintenance Rate	New	\$3,500	<b>\$2,300</b>

### CME Energy Futures Intra Spread Rates

Brent-Dubai Swap Futures - (DB)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$68	<b>\$135</b>
Clearing Member/Maintenance Rate	Increase	\$50	<b>\$100</b>

### CME Energy Futures Inter Spread Rates

+GX:-GZ:+BK:-CL (2:15:15:15)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	98%

+GX:-GZ:+BK:-CS (2:15:15:15)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	98%

+GZ:-BK:+CL (1:1)

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

+CS:-W1 (1:1)

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

+CS:-W8 (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	65%

+JP:-KB (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+JP:-KH (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+JP:-KI (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+JP:-KK (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+JP:-NG (1:1)

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

+JP:-NN (1:1)

Rate Type	Change	Current	New
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Inter Commodity Spread Credit	New	N/A	50%
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+JP:-VP (1:1)

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

+JP:-UO (1:1)

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

+NI:-L1 (2:1)

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

+KG:-L1 (1:5)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+KA:-L1 (1:5)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+KJ:-L1 (1:5)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+VM:-L1 (23:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	40%

+PH:-CI (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-NJ (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-NR (1:1)

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

+PH:-NS (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-PM (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-NL (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-NW (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+PH:-PF (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-GL (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	65%

+PH:-TC (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	65%

+PH:-8Z (1:1)

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

+PH:-PD (1:1)

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

+PH:-ND (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-NE (1:1)

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

+PH:-PW (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	92%

+PH:-NA (1:1)

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

+PH:-B4 (1:1)

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

+PH:-NB (1:1)

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

+PH:-PG (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-FP (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-HB (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-NH (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	65%

+PH:-NF (1:1)

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

+PH:-T5 (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-PE (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	85%

+PH:-PC (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-PB (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-SZ (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	63%

+PH:-NK (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+PH:-NM (1:1)

Rate Type	Change	Current	New
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Inter Commodity Spread Credit	New	N/A	60%
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+PH:-NQ (1:1)

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

+PH:-NX (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	65%

+PH:-TB (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-TE (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-TX (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-CZ (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-NZ (1:1)

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

+PH:-TR (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-NU (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+PH:-5Z (1:1)

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

+PH:-8X (1:1)

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

+PH:-6Z (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+PH:-8B (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	75%

+PH:-9F (1:1)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+NG:-PT (2:5)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+NG:-W1 (2:5)

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

+NG:-W3 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+NG:-W8 (2:7)

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

+NG:-Z2 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	65%

+NG:-Y2 (1:2)

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

+NG:-V4 (2:7)

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

+NG:-V5 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+NG:-Y5 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+NN:-PT (2:5)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+NN:-W1 (2:5)

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

+NN:-W3 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+NN:-W8 (2:7)

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

+NN:-Z2 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	65%

+NN:-Y2 (1:2)

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

+NN:-V4 (2:7)

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

+NN:-V5 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+NN:-Y5 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+NP:-PT (2:5)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+NP:-W1 (2:5)

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

+NP:-W3 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	60%

+NP:-W8 (2:7)

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

+NP:-Z2 (1:2)

Rate Type	Change	Current	New

Inter Commodity Spread Credit	New	N/A	65%
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+NP:-Y2 (1:2)

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

+NP:-V4 (2:7)

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

+NP:-V5 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%

+NP:-Y5 (1:2)

Rate Type	Change	Current	New
Inter Commodity Spread Credit	New	N/A	80%