

Advisory Notice

Clearing House

09-232

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Monday, June 1st, 2009**

DATE: Friday, May 29th, 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.

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 with the launch of these products on Monday, June 1st.

CME Energy Futures Outright Rates

New York Jet Fuel (Platts) Swap - (1Q)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$10,800
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$8,000

New York Jet Fuel (Platts) vs. Heating Oil Swap - (1U)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$6,750
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$5,000

Propane Non-LDH Mt. Belvieu (OPIS) Swap - (1R)

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

Propane Non-LDH Mt. Belvieu (OPIS) BALMO Swap - (1S)

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

Jet Aviation Fuel (Platts) Cargoes FOB MED Swap - (1T)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$87,750
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$65,000

Jet Aviation Fuel (Platts) Cargoes FOB MED v. ICE Gasoil Swap - (1V)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$28,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$21,000

1% Fuel Oil (Platts) Cargoes CIF MED Swap Contract - (1W)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$74,250
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$55,000

1% Fuel Oil (Platts) Cargoes CIF NWE Swap Contract - (1X)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$74,250
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$55,000

CME Energy Futures Intra Spread Rates

New York Jet Fuel (Platts) Swap - (1Q)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

New York Jet Fuel (Platts) vs. Heating Oil Swap - (1U)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

Propane Non-LDH Mt. Belvieu (OPIS) Swap - (1R)

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

Propane Non-LDH Mt. Belvieu (OPIS) BALMO Swap - (1S)

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

Jet Aviation Fuel (Platts) Cargoes FOB MED Swap - (1T)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$8,775
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$6,500

Jet Aviation Fuel (Platts) Cargoes FOB MED v. ICE Gasoil Swap
- (1V)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$2,835
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$2,100

1% Fuel Oil (Platts) Cargoes CIF MED Swap Contract - (1W)

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

1% Fuel Oil (Platts) Cargoes CIF NWE Swap Contract - (1X)

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