

Advisory Notice

Clearing House

09-234

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.

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 with the launch of these products on Monday, June 1st, 2009.

CME Weather Futures Outright Rates

Florida Gold Coast Hurricane Event 1 (FM2)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$2,700	\$2,000
Customer Rate	NA	\$2,000	\$2,000

Florida Gold Coast Hurricane Seasonal Binary (BMF)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	2.7 Index Points	2 Index Points
Customer Rate	NA	2 Index Points	2 Index Points

Florida Gold Coast Hurricane Seasonal Max Binary (MFM)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	2.7 Index Points	2 Index Points
Customer Rate	NA	2 Index Points	2 Index Points

CBOT Agricultural Futures Outright Rates

Corn Calendar Option – Same Crop Year (PYC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$68	\$50
Customer Rate	NA	\$50	\$50

Corn Calendar Option – Old Crop/New Crop (CC6)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$270	\$200
Customer Rate	NA	\$200	\$200

Soybeans Calendar Option – Same Crop Year (ZSC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$270	\$200
Customer Rate	NA	\$200	\$200

Soybeans Calendar Option – Old Crop/New Crop (SC5)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$1215	\$900
Customer Rate	NA	\$900	\$900

Soybean Meal Calendar Option – Same Crop Year (MYC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$270	\$200
Customer Rate	NA	\$200	\$200

Soybean Meal Calendar Option – Old Crop/New Crop (SM6)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$945	\$700
Customer Rate	NA	\$700	\$700

Soybean Oil Calendar Option – Same Crop Year (COY)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$135	\$100
Customer Rate	NA	\$100	\$100

Soybean Oil Calendar Option – Old Crop/New Crop (CO6)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$203	\$150
Customer Rate	NA	\$150	\$150

Wheat Calendar Option – Same Crop Year (CW6)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$540	\$400
Customer Rate	NA	\$400	\$400

Wheat Calendar Option – Old Crop/New Crop (WZC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$270	\$200
Customer Rate	NA	\$200	\$200