CME Group
A CME/Chicago Board of Trade/NYMEX Company

Advisory Notice

Clearing House

09-55

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
Margin Managers

FROM: CME Clearing

SUBJECT: (CORRECTION) Performance Bond Requirement Changes.

DATE: Monday, February 9, 2009

Also published as NYMEX Advisory 09-64

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 **Monday, February 9, 2009.**

MARGIN RATE CHANGES FOR THE CLEARPORT CRUDE OIL AND PETROLEUM RELATED SWAP FUTURES

Note: The revised margins and corrected parts are in **bold**

CME Clearing House Outright (Scan) Margins for the ClearPort Crude Oil and Petroleum Related Swap Futures Contracts

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
BG	**$65,000**	$70,000	**$71,500**	$77,000	**$87,750**	$94,500
BY	**$2,000**	$1,500	**$2,200**	$1,650	**$2,700**	$2,025
CU	**$6,500**	$7,000	**$7,150**	$7,700	**$8,775**	$9,450
EZ	**$6,500**	$7,000	**$7,150**	$7,700	**$8,775**	$9,450
EW tier1	**$10,000**	$8,000	**$11,000**	$8,800	**$13,500**	$10,800
EW tier2	**$4,000**	**$4,000**	**$4,400**	**$4,400**	**$5,400**	**$5,400**
FI	**$5,000**	$6,000	**$5,500**	$6,600	**$6,750**	$8,100
FL	**$4,000**	$5,000	**$4,400**	$5,500	**$5,400**	$6,750
FO	**$5,000**	$6,000	**$5,500**	$6,600	**$6,750**	$8,100

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
FS	**$15,000**	$14,000	**$16,500**	$15,400	**$20,250**	$18,900
GA	**$7,000**	$5,000	**$7,700**	$5,500	**$9,450**	$6,750
GE	**$9,500**	$10,000	**$10,450**	$11,000	**$12,825**	$13,500
GS tier1	**$11,000**	$12,000	**$12,100**	$13,200	**$14,850**	$16,200
GS tier2	$9,000	$9,000	$9,900	$9,900	$12,150	$12,150
GS tier3	$9,000	$9,000	$9,900	$9,900	$12,150	$12,150
GT	**$65,000**	$70,000	**$71,500**	$77,000	**$87,750**	$94,500
GX tier1	$60,000	$60,000	$66,000	$66,000	$81,000	$81,000
GX tier2	$60,000	$60,000	$66,000	$66,000	$81,000	$81,000
GX tier3	**$55,000**	$60,000	**$60,500**	$66,000	**$74,250**	$81,000
GX tier4	**$55,000**	$60,000	**$60,500**	$66,000	**$74,250**	$81,000
GZ	**$8,000**	$7,000	**$8,800**	$7,700	**$10,800**	$9,450
HK tier1	**$4,000**	$5,000	**$4,400**	$5,500	**$5,400**	$6,750
HK tier2	**$3,500**	$4,000	**$3,850**	$4,400	**$4,725**	$5,400
HK tier3	**$3,500**	$4,000	**$3,850**	$4,400	**$4,725**	$5,400
HK tier4	$4,000	$4,000	$4,400	$4,400	$5,400	$5,400
JL	**$7,000**	$8,000	**$7,700**	$8,800	**$9,450**	$10,800
JR	**$10,000**	$12,000	**$11,000**	$13,200	**$13,500**	$16,200
KS	**$10,000**	$8,000	**$11,000**	$8,800	**$13,500**	$10,800
LT tier1	**$2,500**	$3,000	**$2,750**	$3,300	**$3,375**	$4,050
LT tier2	**$2,500**	$3,000	**$2,750**	$3,300	**$3,375**	$4,050
LT tier3	**$1,000**	$1,500	**$1,100**	$1,650	**$1,350**	$2,025
ME tier1	**$2,500**	$3,000	**$2,750**	$3,300	**$3,375**	$4,050
ME tier2	$2,000	$2,000	$2,200	$2,200	$2,700	$2,700
ME tier3	$2,000	$2,000	$2,200	$2,200	$2,700	$2,700
MM	**$8,500**	$9,000	**$9,350**	$9,900	**$11,475**	$12,150
PS	**$65,000**	$60,000	**$71,500**	$66,000	**$87,750**	$81,000
PT	**$5,500**	$6,000	**$6,050**	$6,600	**$7,425**	$8,100
RU tier1	**$8,000**	$10,000	**$8,800**	$11,000	**$10,800**	$13,500
RU tier2	**$4,000**	$5,000	**$4,400**	$5,500	**$5,400**	$6,750
RU tier3	$2,000	$2,000	$2,200	$2,200	$2,700	$2,700
SP	**$9,500**	$8,000	**$10,450**	$8,800	**$12,825**	$10,800
TH	**$6,000**	$7,000	**$6,600**	$7,700	**$8,100**	$9,450
TJ	**$3,500**	$4,000	**$3,850**	$4,400	**$4,725**	$5,400
TM tier1	**$2,500**	$3,000	**$2,750**	$3,300	**$3,375**	$4,050
TM tier2	**$2,500**	$3,000	**$2,750**	$3,300	**$3,375**	$4,050
TP tier1	**$8,000**	$10,000	**$8,800**	$11,000	**$10,800**	$13,500
TP tier2	**$7,000**	$9,000	**$7,700**	$9,900	**$9,450**	$12,150
TP tier3	**$4,000**	$5,000	**$4,400**	$5,500	**$5,400**	$6,750
TU	**$5,000**	$6,000	**$5,500**	$6,600	**$6,750**	$8,100

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
UT tier1	**$2,500**	$3,000	**$2,750**	$3,300	**$3,375**	$4,050
UT tier2	**$1,000**	$1,500	**$1,100**	$1,650	**$1,350**	$2,025
UT tier3	**$500**	$1,500	**$550**	$1,650	**$675**	$2,025
WJ	**$2,000**	$1,000	**$2,200**	$1,100	**$2,700**	$1,350
WK	**$2,500**	$1,500	**$2,750**	$1,650	**$3,375**	$2,025
WQ	**$5,000**	$6,000	**$5,500**	$6,600	**$6,750**	$8,100
YL tier1	**$2,500**	$3,000	**$2,750**	$3,300	**$3,375**	$4,050
YL tier2	**$2,000**	$1,500	**$2,200**	$1,650	**$2,700**	$2,025
YL tier3	**$2,000**	$1,000	**$2,200**	$1,100	**$2,700**	$1,350
Z5	**$6,000**	$7,100	**$6,600**	$7,810	**$8,100**	$9,585
Z7	**$6,000**	$7,600	**$6,600**	$8,360	**$8,100**	$10,260
BZ	**$6,500**	$8,500	**$7,150**	$9,350	**$8,775**	$11,475
CY	**$6,500**	$8,500	**$7,150**	$9,350	**$8,775**	$11,475