



## Advisory Notice

Clearing House

09-152

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Tuesday, April 14, 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 **Wednesday, April 15, 2009**.

### CME Energy Futures Outright Rates

#### 1 MO CAL SPRD SYN CRUDE OIL FUTURES (CA) –Tier 1

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$540	\$945
Member Customer Initial Rate	Increase	\$440	\$770
Clearing Member/Maintenance Rate	Increase	\$400	\$700

#### AEP-DAYTON HUB OFF-PEAK MONTHLY (VP) - Tier 3

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$2,025	\$2,700
Member Customer Initial Rate	Increase	\$1,650	\$2,200
Clearing Member/Maintenance Rate	Increase	\$1,500	\$2,000

**AEP-DAYTON HUB OFF-PEAK MONTHLY (VP) - Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$2,025	\$2,700
Member Customer Initial Rate	Increase	\$1,650	\$2,200
Clearing Member/Maintenance Rate	Increase	\$1,500	\$2,000

**AER-DAYTON HUB MONTHLY (VM) – All Months**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$7,425	\$8,100
Member Customer Initial Rate	Increase	\$6,050	\$6,600
Clearing Member/Maintenance Rate	Increase	\$5,500	\$6,000

**DATED TO FRONTLINE BRENT CLNDR SWAP (FY) – Tier 1**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$2,025	\$2,700
Member Customer Initial Rate	Increase	\$1,650	\$2,200
Clearing Member/Maintenance Rate	Increase	\$1,500	\$2,000

**GULF COAST HEATING OIL CLNDR SWAP (GP) – Tier 1**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$2,025	\$4,050
Member Customer Initial Rate	Increase	\$1,650	\$3,300
Clearing Member/Maintenance Rate	Increase	\$1,500	\$3,000

**LA CARB DIESEL (OPIS) (LX) – Tier 1**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$5,400	\$6,750
Member Customer Initial Rate	Increase	\$4,400	\$5,500
Clearing Member/Maintenance Rate	Increase	\$4,000	\$5,000

**LOS ANGELES CARB GASOLINE SWAP (MH) – Tier 1**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$3,240	\$5,400

Member Customer Initial Rate	Increase	\$2,640	\$4,400
Clearing Member/Maintenance Rate	Increase	\$2,400	\$4,000

**NEW YORK HARBOR ULSD (LH) – Tier 1**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$5,738	\$7,425
Member Customer Initial Rate	Increase	\$4,690	\$6,050
Clearing Member/Maintenance Rate	Increase	\$4,250	\$5,500

**NORTHERN ILLINOIS OFF-PEAK MONTHLY (UO) – Tier 3**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$2,025	\$2,295
Member Customer Initial Rate	Increase	\$1,650	\$1,870
Clearing Member/Maintenance Rate	Increase	\$1,500	\$1,700

**NYISO A OFF-PEAK (KB) – Tier 3**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$4,050	\$4,725
Member Customer Initial Rate	Increase	\$3,300	\$3,850
Clearing Member/Maintenance Rate	Increase	\$3,000	\$3,500

**NYISO G (KG) – Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$2,025	\$2,700
Member Customer Initial Rate	Increase	\$1,650	\$2,200
Clearing Member/Maintenance Rate	Increase	\$1,500	\$2,000

**NYISO G OFF-PEAK (KH) – Tier 3**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$5,400	\$6,075
Member Customer Initial Rate	Increase	\$4,400	\$4,950
Clearing	Increase	\$4,000	\$4,500

Member/Maintenance Rate			
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**NYISO J (KJ) – Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$2,025	\$2,700
Member Customer Initial Rate	Increase	\$1,650	\$2,200
Clearing Member/Maintenance Rate	Increase	\$1,500	\$2,000

**PJM DAYTON DA OFF-PEAK (R7) – Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$7	\$14
Member Customer Initial Rate	Increase	\$6	\$11
Clearing Member/Maintenance Rate	Increase	\$5	\$10

**PJM MONTHLY (JM) - Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$4,050	\$4,725
Member Customer Initial Rate	Increase	\$3,300	\$3,850
Clearing Member/Maintenance Rate	Increase	\$3,000	\$3,500

**PJM MONTHLY (JM) - Tier 5**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$4,050	\$4,725
Member Customer Initial Rate	Increase	\$3,300	\$3,850
Clearing Member/Maintenance Rate	Increase	\$3,000	\$3,500

**PJM MONTHLY (JM) - Tier 6**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$3,375	\$4,050
Member Customer Initial Rate	Increase	\$2,750	\$3,300
Clearing Member/Maintenance Rate	Increase	\$2,500	\$3,000

**PJM MONTHLY (JM) - Tier 7**

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	Increase	\$3,375	\$4,050
Member Customer Initial Rate	Increase	\$2,750	\$3,300
Clearing Member/Maintenance Rate	Increase	\$2,500	\$3,000

**PJM MONTHLY (JM) - Tier 8**

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	Increase	\$3,375	\$4,050
Member Customer Initial Rate	Increase	\$2,750	\$3,300
Clearing Member/Maintenance Rate	Increase	\$2,500	\$3,000

**PJM NILL DA OFF-PEAK (L3) – Tier 4**

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	Increase	\$7	\$14
Member Customer Initial Rate	Increase	\$6	\$11
Clearing Member/Maintenance Rate	Increase	\$5	\$10

**PJM OFF-PEAK LMP SWAP FUTURE (JP) – Tier 3**

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	Increase	\$2,700	\$4,050
Member Customer Initial Rate	Increase	\$2,200	\$3,300
Clearing Member/Maintenance Rate	Increase	\$2,000	\$3,000

**PJM OFF-PEAK LMP SWAP FUTURE (JP) – Tier 4**

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	Increase	\$2,700	\$3,375
Member Customer Initial Rate	Increase	\$2,200	\$2,750
Clearing Member/Maintenance Rate	Increase	\$2,000	\$2,500

**PJM WESTH DA OFF-PEAK (E4) – Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$7	\$14
Member Customer Initial Rate	Increase	\$6	\$11
Clearing Member/Maintenance Rate	Increase	\$5	\$10

**PJM WESTH RT OFF-PEAK (N9) – Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$7	\$14
Member Customer Initial Rate	Increase	\$6	\$11
Clearing Member/Maintenance Rate	Increase	\$5	\$10

**TRANSCO ZONE 6 BASIS SWAP (NZ) – Tier 3**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$540	\$810
Member Customer Initial Rate	Increase	\$440	\$660
Clearing Member/Maintenance Rate	Increase	\$400	\$600

**TRANSCO ZONE 6 BASIS SWAP (NZ) – Tier 4**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$405	\$675
Member Customer Rate	Increase	\$330	\$550
Clearing Member/Maintenance Rate	Increase	\$300	\$500

**CME Energy Futures Intra-Commodity Spread Rates****Singapore Gasoil Swap (SG) - All Months (SINGAPORE GASOIL SWAP) - All Months**

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	Increase	\$540	\$810
Member Customer Initial Rate	Increase	\$440	\$660
Clearing Member/Maintenance Rate	Increase	\$400	\$600

**Singapore Jet Kerosene Swap (KS)- All Months (SINGAPORE JET KEROSENE SWAP) - All Months**

<b>Rate Type</b>	<b>Change</b>	<b>Current</b>	<b>New</b>
Non-Member Customer Initial Rate	Increase	\$338	\$540
Member Customer Initial Rate	Increase	\$275	\$440
Clearing Member/Maintenance Rate	Increase	\$250	\$400