

Advisory Notice

Clearing House

09-378

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Monday, August 31, 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 **Tuesday, September 1, 2009.**

CME Energy Super-Inter Scanning Rates

Super Scan: BRENT LAST DAY CONTRACT (NYM-BZ) vs. BRENT CRUDE OIL (NYM-BB) vs. BRENT (ICE) CALENDAR SWAP (NYM-CY) - (1:1:1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	99%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	99%

CME Energy Super-Inter Delta Rates

ISO NEW ENGLAND INTERNAL HUB LOCATION MARGINAL PRI (NYM-NI) vs. NEPOOL INTER HUB 5MW DAY AHEAD PEAK (NYM-U6) – (+1:-11)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

ISO NEW ENGLAND INTERNAL HUB LOCATION MARGINAL PRI (NYM-KI) vs. NEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK (NYM-H2) – (+1:-194)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

PJM FINANCIALLY SETTLED MONTHLY FUTURES - PEAK (NYM-JM) vs. PJM
WESTERN HUB PEAK CALENDAR-MONTH REAL-TIME LMP (NYM-L1) – (+1:-11)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

PJM FINANCIALLY SETTLED MONTHLY ELECTRICITY FUTURE (NYM-JP) vs.
PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH REAL-TIME (NYM-N9) – (+1:-194)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

NORTHERN ILLINOIS HUB MONTHLY ELECTRICITY FUTURES (NYM-UM) vs.
PJM NI HUB 5MW REAL TIME PEAK (NYM-B3) – (+1:-11)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

AEP-DAYTON HUB MONTHLY ELECTRICITY FUTURES - PEAK (NYM-VM) vs.
PJM AD HUB 5MW REAL TIME PEAK (NYM-Z9) – (+1:-11)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

NORTHERN ILLINOIS HUB OFF-PEAK MONTHLY ELECTRICITY (NYM-UO) vs.
PJM NI HUB 5MW REAL TIME OFF PEAK (NYM-B6) – (+1:-194)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

AEP-DAYTON HUB MONTHLY ELECTRICITY FUTURES - OFF-P (NYM-VP) vs.
PJM AD HUB 5MW REAL TIME OFF PEAK (NYM-V3) – (+1:-194)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

CINERGY HUB PEAK (NYM-EM) vs. CIN HUB 5MW REAL TIME PEAK
(NYM-H3) – (+1:-11)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

CINERGY HUB OFF-PEAK LMP SWAP (NYM-EJ) vs. CIN HUB 5MW DAY
AHEAD PEAK (NYM-H5) – (+1:-11)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	95%
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	95%

