

Advisory Notice

Clearing House

09-529

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Friday, October 27th, 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 **Monday, Nov 30th, 2009.**

OUTRIGHT AND INTRA-SPREAD MARGIN RATE, AND TIER CHANGES FOR HEATING OIL (HO), NEW YORK HARBOR HEATING OIL CALENDAR SWAP (MP), HEATING OIL – FINANCIAL CONTRACT (BH) AND NYMEX miNY™ HEATING OIL (QH)

Note: The revised margins are in **bold**

HO/MP/BH/QH Intra-Commodity Spread and Scan Tiers

Tiers	New	Old
1	1st Nearby	1st Nearby
2	2nd Nearby	2nd Nearby
3	3rd Nearby	3rd – 4th Nearby
4	Greater than the 3rd Nearby	Greater than the 4th Nearby