



13-151

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, March 26, 2013

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 Notice 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 will be effective after the close of business on

Wednesday, March 27, 2013.

Current rates as of:

Tuesday, March 26, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

PETROLEUM CRACKS AND SPREADS - Outright Rates

ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)

EOB	Spec	Mnth 1	Increase	USD	23,366	21,242	27,489	24,990
EOB	Hedge/Member	Mnth 1	Increase	USD	21,242	21,242	24,990	24,990

GAS EURO-BOB OXY (ARG) CRACK (7K)

7K	Spec	Mnth 1	Increase	USD	2,805	2,550	3,300	3,000
7K	Hedge/Member	Mnth 1	Increase	USD	2,550	2,550	3,000	3,000

NEW YORK .3% FUEL OIL HIPR V. NY 1% (NYH)

NYH	Spec	Mnth 1	Increase	USD	1,650	1,500	2,475	2,250
NYH	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	2,250	2,250