

Advisory Notice

Clearing House

09-77

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Friday, February 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, March 2nd, 2009.**

TIER CHANGES FOR NEW YORK HARBOR GASOLINE BLENDSTOCK FUTURES CONTRACT (RB), RBOB GASOLINE – FINANCIAL CONTRACT (RT), RBOB CALENDAR SWAP (RL) AND NYMEX RBOB miNY GASOLINE CONTRACT (QU)

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

RB/RL/RT/QU Intra-Commodity Spread and Scan Tiers

Tiers	New	Old
1	1st Nearby	1st Nearby
2	2nd Nearby	2nd Nearby
3	3rd - 7th Nearby	3rd - 8th Nearby
4	Greater than the 7th Nearby	Greater than the 8th Nearby