



09-566

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, December 16, 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 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

Friday, December 18, 2009.

Current rates as of:

Wednesday, December 16, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYMEX CRACKS AND SPREADS - Outright Rates								
ARGUS GASOLINE CRACK SPREAD SWAP (RG)								
RG	Spec	Tier 1	Decrease	USD	3,025	2,750	2,200	2,000
RG	Hedge/Member	Tier 1	Decrease	USD	2,750	2,750	2,000	2,000
RG	Spec	Tier 2	Decrease	USD	3,025	2,750	2,200	2,000
RG	Hedge/Member	Tier 2	Decrease	USD	2,750	2,750	2,000	2,000
CHICAGO UNL GAS PL VS RBOB SPR (3C)								
3C	Spec		Increase	USD	2,200	2,000	3,025	2,750
3C	Hedge/Member		Increase	USD	2,000	2,000	2,750	2,750
FUEL OIL CRACK VS. ICE (FO)								
FO	Spec		Decrease	USD	3,300	3,000	2,475	2,250
FO	Hedge/Member		Decrease	USD	3,000	3,000	2,250	2,250
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec		Decrease	USD	3,300	3,000	2,475	2,250
FI	Hedge/Member		Decrease	USD	3,000	3,000	2,250	2,250
HEATING OIL VS. ICE GASOIL (HA)								
HA	Spec		Decrease	USD	3,300	3,000	2,750	2,500
HA	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NY1% V. GC3PREAD S (VR)								
VR	Spec		Decrease	USD	1,650	1,500	1,100	1,000
VR	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NYMEX PETROLEUM PRODUCTS - Outright Rates								
NY JET FUEL(PL) VS HEATING OIL (1U)								
1U	Spec		Decrease	USD	3,375	2,500	2,363	1,750
1U	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750