

## Advisory Notice

Clearing House

10-113

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Thursday, March 18, 2010

***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 **March 19, 2010.**

### **CME Energy Futures Super-Intercommodity Scanning Based Spread Rates**

Super Scan: European Gasoil (GX) vs. European Gasoil Bullet Swap (BG) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	90%	90%	99%	99%
Customer Rate	Increase	90%	90%	99%	99%

Super scanning based spreads will occur when any combination of two or more of the legs are in a portfolio.