

Advisory Notice

Clearing House

10-148

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Thursday, April 8, 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.

For the products listed below, the current month margin rates will now erode following a straight line method as shown below.

New Method

Price Scan * (Calendar Days Remaining/Total Calendar Days in the Month)

The rates are effective at the close of business on **Friday, April 9, 2010.**

| Code | Description |
|--------|--|
| NYM-BK | WTI-Brent (ICE) Calendar Swap Futures |
| NYM-EN | European Naphtha (Platts) Crack Spread Swap Futures |
| NYM-GZ | European Gasoil Crack Spread Swap Futures |
| NYM-LT | Up-Down Gulf Coast Ultra Low Sulfur Diesel (ULSD) vs. NYMEX Heating Oil (HO) Spread Swap Futures |