



A CME/Chicago Board of Trade/NYMEX Company

10-83

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, February 24, 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 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

**Thursday, February 25, 2010.**

Current rates as of:

**Wednesday, February 24, 2010.**

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>NYMEX PETROLEUM PRODUCTS - Inter-commodity Spread Rates</b>						
<b>ARGUS PROPANE FAR EAST INDEX BALMO SWAP FUTURES (NYM-22 - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP (NYM-7E - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP (NYM-PS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) BALMO SWAP FUTURE (NYM-32 - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>MONT BELVIEU NORMAL BUTANE (OPIS) SWAP (NYM-D0 - CME) vs MT BELVIEU NORMAL BUTANE (OPIS) BALMO SWAP (NYM-8J - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>MT. BELVIEU ETHANE (OPIS) BALMO SWAP (NYM-8C - CME) vs MONT BELVIEU ETHANE (OPIS) SWAP (NYM-C0 - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>MT. BELVIEU NATURAL GASOLINE (OPIS) BALMO SWAP (NYM-R0 - CME) vs MONT BELVIEU NATURAL GASOLINE (OPIS) SWAP (NYM-7Q - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>PROPANE NON-LDH MT. BELVIEU (OPIS) SWAP (NYM-1R - CME) vs PROPANE NON-LDH MT. BELVIEU (OPIS) BALMO SWAP (NYM-1S - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%