

## Advisory Notice

Clearing House

09-454

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Monday, Oct 19th, 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 changes are effective at the close of business on **Tuesday, Oct 20<sup>th</sup>, 2009**.

TIER CHANGES FOR CRUDE OIL FUTURES CONTRACT (CL), FINANCIAL CRUDE OIL CONTRACT (WS), CRUDE OIL CALENDAR SWAP (CS), NYMEX miNY CRUDE OIL CONTRACT (QM), and NYMEX Crude Oil Minute-Marker Future (6C)

Note: The revisions are in **bold**.

CL/WS/CS/6C Tiers

Tiers	New	Old
1	1 <sup>st</sup> Nearby	1 <sup>st</sup> Nearby
2	2 <sup>nd</sup> – 4th Nearby	<b>2<sup>nd</sup> – 4th Nearby</b>
3	<b>5th – 13th Nearby</b>	<b>5th – 14th Nearby</b>
4	<b>14th – 25th Nearby</b>	<b>15th – 26th Nearby</b>
5	<b>26th – 49th Nearby</b>	<b>27th – 50th Nearby</b>
6	<b>Greater than the 49th Nearby</b>	<b>Greater than the 50th Nearby</b>