

Advisory Notice

Clearing House

09-570

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Friday, Dec 18th, 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 **Monday, Dec 21st, 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 st Nearby	1 st Nearby
2	2 nd – 4th Nearby	2 nd – 4th Nearby
3	5th – 16th Nearby	5th – 12th Nearby
4	17th – 28th Nearby	13th – 24th Nearby
5	29th – 40th Nearby	25th – 48th Nearby
6	Greater than the 40th Nearby	Greater than the 48th Nearby