



A CME/Chicago Board of Trade/NYMEX Company

10-28

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, January 22, 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

Monday, January 25, 2010.

Current rates as of:

Friday, January 22, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

NYMEX CRUDE PRODUCTS - Intra Spreads

Light Sweet Crude Oil - Consecutive Months 2-3 (CRUDE OIL FUTURE NYMEX)

CL	Spec		Increase	USD	675	500	1,013	750
CL	Hedge/Member		Increase	USD	500	500	750	750

Light Sweet Crude Oil - Consecutive Months 3-4 (CRUDE OIL FUTURE NYMEX)

CL	Spec		Increase	USD	540	400	675	500
CL	Hedge/Member		Increase	USD	400	400	500	500

Light Sweet Crude Oil - Consecutive Months 4-5 (CRUDE OIL FUTURE NYMEX)

CL	Spec		Increase	USD	405	300	540	400
CL	Hedge/Member		Increase	USD	300	300	400	400