

Advisory Notice

Clearing House

10-470

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Friday, November 19, 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.

Effective with the close of business on **Monday, November 22, 2010**, the following changes will apply.

The method for calculating SOM charge for the following Nymex products will change based on the following:

	Current	New
SOM Charge Calculation	Max (Short Calls, Short Puts) * SOM Rate	(Short Calls + Short Puts) * SOM Rate

This change will apply to the following Nymex products. Additionally, the following SOM rates will apply:

Product Code	Name	Current SOM Rate	New SOM Rate
AO	LIGHT SWEET CRUDE APO	\$60	\$30
CD	DAILY CRUDE OIL OPTIONS	\$60	\$30
LC	WTI LOOK-ALIKE OPTIONS	\$60	\$30
LO	LIGHT, SWEET CRUDE OIL OPTION	\$60	\$30
WA	WEST TEXAS INTERMEDIATE 1 MONTH CSO	\$ 80	\$40
WB	WEST TEXAS INTERMEDIATE 2 MONTH CSO	\$ 80	\$ 40
WC	WEST TEXAS INTERMEDIATE 3 MONTH CSO	\$ 80	\$ 40
WM	WEST TEXAS INTERMEDIATE 6 MONTH CSO	\$ 80	\$ 40
WZ	WEST TEXAS INTERMEDIATE 12 MONTH CSO	\$ 80	\$ 40
7A	WTI CRUDE OIL 1 MONTH CSO FINANCIAL	\$ 100	\$40
7B	WTI CRUDE OIL 2 MONTH CSO FINANCIAL	\$20	\$40
7C	WTI CRUDE OIL 3 MONTH CSO FINANCIAL	\$ 20	\$ 40
7M	WTI CRUDE OIL 6 MONTH CSO FINANCIAL	\$ 20	\$ 40
7Z	WTI CRUDE OIL 12 MONTH CSO FINANCIAL	\$20	\$40