



A CME/Chicago Board of Trade/NYMEX Company

10-86

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.

The rates referenced below will be replaced with our standard tier to tier intra spread margin policy for the corresponding contracts:

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)

	Old	New
Light Sweet Crude Oil Dec to Dec Spread 2010 to 2011	1,000	NA
Light Sweet Crude Oil Dec to Dec Spread 2011 to 2012	750	NA
Light Sweet Crude Oil Dec to Dec Spread 2012 to 2013	500	NA
Light Sweet Crude Oil Dec to Dec Spread 2013 to 2014	500	NA
Light Sweet Crude Oil Dec to Dec Spread 2014 to 2015	350	NA
Light Sweet Crude Oil Dec to Dec Spread 2015 to 2016	350	NA
Light Sweet Crude Oil Dec to Dec Spread 2016 to 2017	350	NA
Light Sweet Crude Oil June to June Spread 2011 to 2012	500	NA
Light Sweet Crude Oil June to June Spread 2012 to 2013	500	NA
Light Sweet Crude Oil June to June Spread 2013 to 2014	500	NA
Light Sweet Crude Oil June to June Spread 2014 to 2015	350	NA
Light Sweet Crude Oil June to June Spread 2015 to 2016	350	NA
Light Sweet Crude Oil June to June Spread 2016 to 2017	350	NA
Light Sweet Crude Oil June to June Spread 2017 to 2018	500	NA
Light Sweet Crude Oil Dec to June Spread 2010 to 2011	500	NA
Light Sweet Crude Oil Dec to June Spread 2011 to 2012	350	NA
Light Sweet Crude Oil Dec to June Spread 2012 to 2013	350	NA
Light Sweet Crude Oil Dec to June Spread 2013 to 2014	350	NA
Light Sweet Crude Oil Dec to June Spread 2014 to 2015	350	NA
Light Sweet Crude Oil Dec to June Spread 2015 to 2016	350	NA
Light Sweet Crude Oil Dec to June Spread 2016 to 2017	350	NA
Light Sweet Crude Oil June to Dec Spread 2010 to 2010	500	NA
Light Sweet Crude Oil June to Dec Spread 2011 to 2011	350	NA
Light Sweet Crude Oil June to Dec Spread 2012 to 2012	350	NA
Light Sweet Crude Oil June to Dec Spread 2013 to 2013	350	NA
Light Sweet Crude Oil June to Dec Spread 2014 to 2014	350	NA
Light Sweet Crude Oil June to Dec Spread 2015 to 2015	350	NA
Light Sweet Crude Oil June to Dec Spread 2016 to 2016	350	NA
Light Sweet Crude Oil June to Dec Spread 2017 to 2017	350	NA