



A CME/Chicago Board of Trade/NYMEX Company

10-17

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, January 15, 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

Tuesday, January 19, 2010.

Current rates as of:

Friday, January 15, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX METALS - Intra Spreads								
COMEX Gold - All Months (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	135	100	203	150
GC	Hedge/Member		Increase	USD	100	100	150	150
COMEX Gold - All Months (COMEX 1000 GRAM GOLD FUTURES)								
QS	Spec		Increase	USD	43	32	65	48
QS	Hedge/Member		Increase	USD	32	32	48	48
COMEX Gold - All Months (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	68	50	101	75
QO	Hedge/Member		Increase	USD	50	50	75	75
COMEX Gold - All Months (E-MINI GOLD FUTURES)								
8Q	Spec		Increase	USD	45	33	67	50
8Q	Hedge/Member		Increase	USD	33	33	50	50
COMEX Silver - All Months (COMEX 5000 SILVER FUTURES)								
SI	Spec		Increase	USD	203	150	304	225
SI	Hedge/Member		Increase	USD	150	150	225	225
COMEX Silver - All Months (COMEX MINY SILVER FUTURES)								
QI	Spec		Increase	USD	101	75	152	113
QI	Hedge/Member		Increase	USD	75	75	113	113
COMEX Silver - All Months (E-MINI SILVER FUTURES)								
6Q	Spec		Increase	USD	41	30	61	45
6Q	Hedge/Member		Increase	USD	30	30	45	45