



10-334

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, August 5, 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

Friday, August 5, 2010.

GSCI Basket-100 vs. Goldman Sachs Commodity Index (GI) – 75%

GSCI Basket-10 vs. Goldman Sachs Commodity Index (GI) – 0% - Not offering anymore

CME Product	Basket of 100	Basket of 10
Crude	61	6
Brent	25	2
RBOB	1	0
Heating Oil	1	0
Nat Gas	12	1
Copper	6	0
Gold	4	0
Silver	1	0
Wheat	15	2
Corn	21	2
Soybeans	6	1
Live Cattle	10	1
Lean Hogs	2	0
Feeder Cattle	4	0

GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) – 75%
GSCI ER Futures Basket-10 vs. GSCI ER Futures (GA) – 0% - Not offering anymore

<u>CME Product</u>	<u>Basket of 100</u>	<u>Basket of 10</u>
Crude	19	2
Brent	8	1
RBOB	1	0
Heating Oil	1	0
Nat Gas	4	0
Copper	2	0
Gold	2	0
Silver	1	0
Wheat	5	1
Corn	7	1
Soybeans	2	0
Live Cattle	3	0
Lean Hogs	1	0
Feeder Cattle	2	0

GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES) – 75%
GSCI Basket-10 vs. Goldman Sachs Commodity Index Swap (SES) – 0% - Not offering anymore

<u>CME Product</u>	<u>Basket of 100</u>	<u>Basket of 10</u>
Crude	19	2
Brent	8	0
RBOB	1	0
Heating Oil	1	1
Nat Gas	4	1
Copper	2	0
Gold	2	0
Silver	1	0
Wheat	5	1
Corn	7	1
Soybeans	2	0
Live Cattle	3	0
Lean Hogs	1	0
Feeder Cattle	2	0