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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Monday, December 25, 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, December 25, 2010.

CME Agricultural Super Inter Spreads

Spread Credit 70%

DJ-UBS Commodity Index Swap vs. The Underlying Basket of Products

Name	Clearing Code	Ratio
DJ-UBS Swap	DGS	+100
Crude Oil	NYM-CL	-3
Natural Gas	NYM-NG	-3
Gold	CMX-GC	-1
Soybeans	S	-2
Copper	CMX-HG	-1
Corn	C	-5
Aluminum	CMX-AL	-1
Wheat	W	-2
Heating Oil	NYM-HO	-1
Live Cattle	LC	-1
RBOB Gasoline	NYM-RB	-1
Silver	CMX-SI	-1
Soybean Oil	07	-2
Sugar	NYM-YO	-1
Coffee	NYM-KT	-1
Lean Hogs	LN	-1
Cotton	NYM-TT	-1

This spread contains 30.7 products and is there fore designated for house only positions.