



10-375

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

FROM: CME Clearing

SUBJECT: CME Globex Credit Controls (GC2)

DATE: Monday, August 30, 2010

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The CME Globex Credit Controls (GC2) system uses the margin rate on each product to calculate limit usage. As of August 29, 2010, margin rates used to calculate limit usage for all Trade at Settlement (TAS) products will be set at the rates for their underlying products. For example, the margin rate used in the calculation for CLT – Light, Sweet Crude Oil Trade at Settlement will be the rate for CL – Light, Sweet Crude Oil. If you have any questions regarding this change, please contact the Risk Management Department at 312.648.3888.