



A CME/Chicago Board of Trade/NYMEX Company

15-018

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, January 16, 2015

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 20, 2015.

<u>2015</u>	
@100 BCOM	
clearing code=70	
Product	Contracts
Henry Hub Nat Gas	3
WTI Crude	2
Brent Crude	1
Live Cattle	1
Lean Hogs	1
Chicago Wheat	5
Corn	20
Soybeans	5
Soybean Oil	1
Soybean Meal	1
Copper	1
Gold	1

<u>2015</u>	
@100 BCOM Roll Select	
clearing code=DRS	
Product	Contracts
Henry Hub Nat Gas	8
WTI Crude	4
Brent Crude	3
Live Cattle	1
Lean Hogs	2
Chicago Wheat	15
Corn	45
Soybeans	15
Soybean Oil	4
Soybean Meal	2
Copper	3
Gold	1

<u>2015</u>	
@100 GSCI-ER	
clearing code=GA	
Product	Contracts
WTI Crude	16
Brent Crude	14
RBOB	3
Heating Oil	3
Henry Hub Nat Gas	5
Copper	1
Gold	1
Silver	0
Wheat	6
Corn	10
Soybeans	3
Live Cattle	3
Lean Hogs	3
Feeder Cattle	1

<u>2015</u>	
@100 GSCI-ER	
clearing code=GI	
Product	Contracts
WTI Crude	39
Brent Crude	36
RBOB	8
Heating Oil	7
Henry Hub Nat Gas	12
Copper	3
Gold	3
Silver	1
Wheat	15
Corn	25
Soybeans	7
Live Cattle	9
Lean Hogs	8
Feeder Cattle	1