CME Group
A CME/Chicago Board of Trade/NYMEX Company

Advisory Notice

Clearing House

09-201

TO:	Clearing Member Firms Back Office Managers
FROM:	CME Clearing
SUBJECT:	**Performance Bond Requirement Changes – Effective Wednesday, May 13th, 2009**
DATE:	Tuesday, May 12th, 2009

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 Notices 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 are effective at the close of business on **Wednesday, May 13th, 2009.**

CME Agricultural Futures – Inter-exchange Spreads
The new contract weightings for the following spreads are shown in the table below:
GSCI Basket-10 vs. Goldman Sachs Commodity Index (GI)
GSCI Basket-100 vs. Goldman Sachs Commodity Index (GI)
GSCI ER Futures Basket-100 vs. OTC S&P GSCI Excess Return Swap (SES)

CME Product	Basket of 100	Basket to 10
Corn	22	2
Coca	1	0
Crude Oil	66	7
Cotton	4	0
Feeder Cattle	2	0
Gold	3	0
Heating Oil	7	1
Coffee	2	0
Kansas Wheat	3	0
Live Cattle	9	1
Brent Crude Oil	23	2
Gasoil	10	1
Hogs	7	1
Aluminum	6	1
Copper	6	1
Nickle	1	0

Lead	1	0
Zinc	2	0
Natural Gas	13	1
RBOB Gasoline	7	1
Soybeans	6	1
Sugar	12	1
Silver	1	0
Wheat	15	2

GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)

CME Product	**Basket of 100**	**Basket to 10**
Corn	9	1
Coca	1	0
Crude Oil	26	3
Cotton	2	0
Feeder Cattle	1	0
Gold	1	0
Heating Oil	3	0
Coffee	1	0
Kansas Wheat	1	0
Live Cattle	4	0
Brent Crude Oil	9	1
Gasoil	4	0
Hogs	3	0
Aluminum	2	0
Copper	2	0
Nickle	0	0
Lead	0	0
Zinc	1	0
Natural Gas	5	1
RBOB Gasoline	3	0
Soybeans	2	0
Sugar	5	0
Silver	0	0
Wheat	6	1