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

09-593

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, December 30, 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 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, January 04, 2010.

Current rates as of:

Wednesday, December 30, 2009.

CME Group

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX METALS - Intra Spreads								
COMEX Gold - All Months (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	101	75	135	100
GC	Hedge/Member		Increase	USD	75	75	100	100
COMEX Gold - All Months (COMEX 1000 GRAM GOLD FUTURES)								
QS	Spec		Increase	USD	33	24	43	32
QS	Hedge/Member		Increase	USD	24	24	32	32
COMEX Gold - All Months (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	51	38	68	50
QO	Hedge/Member		Increase	USD	38	38	50	50
COMEX Gold - All Months (E-MINI GOLD FUTURES)								
8Q	Spec		Increase	USD	33	25	45	33
8Q	Hedge/Member		Increase	USD	25	25	33	33
COMEX Silver - All Months (COMEX 5000 SILVER FUTURES)								
SI	Spec		Increase	USD	135	100	203	150
SI	Hedge/Member		Increase	USD	100	100	150	150
COMEX Silver - All Months (COMEX MINY SILVER FUTURES)								
QI	Spec		Increase	USD	68	50	101	75
QI	Hedge/Member		Increase	USD	50	50	75	75
COMEX Silver - All Months (E-MINI SILVER FUTURES)								
6Q	Spec		Increase	USD	27	20	41	30
6Q	Hedge/Member		Increase	USD	20	20	30	30