



A CME/Chicago Board of Trade/NYMEX Company

10-171

To:

Clearing Member Firms
Chief Financial Officers
Back Office Managers
Margin Managers

From:

CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, April 19, 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 **Tuesday, April 20, 2010.**

GSCI Breakdown	GSCI Basket-100 vs. Goldman Sachs Commodity Index (GI) - 75% Credit			
	GSCI Basket-100 vs. Goldman Sachs Commodity Index Excess Return (GA) - 75% Credit			
	<u>CME Product</u>	<u>GI</u>	<u>GA</u>	
		<u>Basket of 100</u>	<u>Basket to 100</u>	
	Brent Crude Oil	25	9	
	Copper	1	1	
	Corn	25	8	
	Crude Oil	63	20	
	Feeder Cattle	2	2	
	Gold	4	2	
	Heating Oil	1	1	
	Lean Hogs	7	1	
	Live Cattle	9	4	
	Natural Gas	11	4	
	RBOB Gasoline	1	1	
Silver	1	1		
Soybeans	7	3		
Wheat	18	6		
GSCI Breakdown	GSCI ER Futures Basket-100 vs. OTC S&P GSCI Excess Return Swap (SES) - 75% Credit			
	GSCI ER Futures Basket-100 vs. OTC S&P GSCI Excess Return Swap (SE2) - 75% Credit			
	GSCI ER Futures Basket-100 vs. OTC S&P GSCI Excess Return Swap (SE3) - 75% Credit			
	<u>CME Product</u>	<u>SES</u>	<u>SE2</u>	<u>SE3</u>
		<u>Basket of 100</u>	<u>Basket to 100</u>	<u>Basket to 100</u>
	Brent Crude Oil	9	9	9
	Copper	1	1	1
	Corn	8	8	8
	Crude Oil	20	20	20
	Feeder Cattle	2	2	2
	Gold	2	2	2
	Heating Oil	1	1	1
	Lean Hogs	1	1	1
	Live Cattle	4	4	4
	Natural Gas	4	4	4
RBOB Gasoline	1	1	1	
Silver	1	1	1	
Soybeans	3	3	3	
Wheat	6	6	6	