



10-376

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Monday, August 30, 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, August 31, 2010**

GSCI Basket-100 vs. Goldman Sachs Commodity Index (GI) – 75%

CME Product	Basket of 100
Crude	61
Brent	24
RBOB	7
Heating Oil	7
Nat Gas	11
Copper	6
Gold	3
Silver	1
Wheat	15
Corn	22
Soybeans	6
Live Cattle	9
Lean Hogs	1
Feeder Cattle	7

GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) – 75%

<u>CME Product</u>	<u>Basket of 100</u>
Crude	19
Brent	8
RBOB	2
Heating Oil	2
Nat Gas	3
Copper	2
Gold	1
Silver	0
Wheat	5
Corn	7
Soybeans	2
Live Cattle	3
Lean Hogs	1
Feeder Cattle	1

GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES) – 75%

<u>CME Product</u>	<u>Basket of 100</u>
Crude	19
Brent	8
RBOB	2
Heating Oil	2
Nat Gas	3
Copper	2
Gold	1
Silver	0
Wheat	5
Corn	7
Soybeans	2
Live Cattle	3
Lean Hogs	1
Feeder Cattle	1