



A CME/Chicago Board of Trade/NYMEX Company

10-381

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, September 7, 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

Wednesday, September 8, 2010.

GSCI Basket-100 vs. Goldman Sachs Commodity Index (GI) – 40%

<u>CME Product</u>	<u>Basket of 100</u>
Crude	61
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) – 40%

<u>CME Product</u>	<u>Basket of 100</u>
Crude	19
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