A CME/Chicago Board of Trade/NYMEX Company

09-227

TO:	Clearing Member Firms Chief Financial Officers Back Office Managers Margin Managers
FROM:	CME Clearing
SUBJECT:	Performance Bond Requirements:
DATE:	Wednesday, May 27, 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

Thursday, May 28, 2009.

Current rates as of:

Wednesday, May 27, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			CME CURRENCY FUTURES - Outright Rates					
EURO/TURKISH LIRA FUTURES (TRE)								
TRE	Spec		Decrease	TRY	47,048	34,850	33,750	25,000
TRE	Hedge/Member		Decrease	TRY	34,850	34,850	25,000	25,000
U.S. DOLLAR TURKISH LIRA FUTURES (TRY)								
TRY	Spec		Decrease	TRY	58,388	43,250	42,188	31,250
TRY	Hedge/Member		Decrease	TRY	43,250	43,250	31,250	31,250