

10-150

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, April 08, 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

Friday, April 09, 2010.

Current rates as of:

Thursday, April 08, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance	
ght Rates								
CME AGRICULTURAL FUTURES - Outright Rates								
ER FUTURES (G	A)							
Spec		Decrease	USD	5,250	3,500	4,500	3,000	
Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000	1
GSCI-ER 3 MTH FOWARD INX SWPS (SE3)								
Spec		Decrease	USD	8,100	5,400	5,400	3,600	1
Hedge/Member		Decrease	USD	5,400	5,400	3,600	3,600	1
SCI SWAP FUTUR	RES (SES)							
Spec		Decrease	USD	8,100	5,400	5,400	3,600	
Hedge/Member		Decrease	USD	5,400	5,400	3,600	3,600	1
SP GSCI-ER 2 MTH FOWARD INX SWP (SE2)								
Spec		Decrease	USD	8,100	5,400	5,400	3,600	1
Hedge/Member		Decrease	USD	5,400	5,400	3,600	3,600	
	ER FUTURES (GASpec Hedge/Member -ER 3 MTH FOWA Spec Hedge/Member SCI SWAP FUTUR Spec Hedge/Member SCI-ER 2 MTH FO Spec	ER FUTURES (GA) Spec Hedge/Member -ER 3 MTH FOWARD INX SWPS (SEC) Hedge/Member SCI SWAP FUTURES (SES) Spec Hedge/Member SCI-ER 2 MTH FOWARD INX SWP Spec	CME AGRICUL ER FUTURES (GA) Spec Decrease Hedge/Member Decrease -ER 3 MTH FOWARD INX SWPS (SE3) Spec Decrease Hedge/Member Decrease SCI SWAP FUTURES (SES) Spec Decrease Hedge/Member Decrease SCI-ER 2 MTH FOWARD INX SWP (SE2) Spec Decrease	CME AGRICULTURAL I ER FUTURES (GA) Spec Decrease USD Hedge/Member Decrease USD -ER 3 MTH FOWARD INX SWPS (SE3) Spec Decrease USD Hedge/Member Decrease USD SCI SWAP FUTURES (SES) Spec Decrease USD Hedge/Member Decrease USD SCI-ER 2 MTH FOWARD INX SWP (SE2) Spec Decrease USD	CME AGRICULTURAL FUTURES - O ER FUTURES (GA) Spec Decrease USD 5,250 Hedge/Member Decrease USD 3,500 -ER 3 MTH FOWARD INX SWPS (SE3) Spec Decrease USD 8,100 Hedge/Member Decrease USD 5,400 SCI SWAP FUTURES (SES) Spec Decrease USD 8,100 Hedge/Member Decrease USD 8,100 SCI SWAP FUTURES (SES) Spec Decrease USD 5,400 SCI-ER 2 MTH FOWARD INX SWP (SE2) Spec Decrease USD 5,400	CME AGRICULTURAL FUTURES - Outright Rates	CME AGRICULTURAL FUTURES - Outright Rates	CME AGRICULTURAL FUTURES - Outright Rates