10-179

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, April 22, 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 23, 2010.**

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						
AD/JY FUTURES (AJ)								
AJ	Spec		Decrease	JPY	945,000	700,000	810,000	600,000
AJ	Hedge/Member		Decrease	JPY	700,000	700,000	600,000	600,000
CME$ INDEX FUTURES (DR)								
DR	Spec		Decrease	USD	2,295	1,700	2,025	1,500
DR	Hedge/Member		Decrease	USD	1,700	1,700	1,500	1,500
E-MICRO USD/CAD FUTURES (M6C)								
M6	Spec		Decrease	CAD	286	212	203	150
M6	Hedge/Member		Decrease	CAD	212	212	150	150
E-MICRO USD/CHF FUTURES (M6S)								
M6S	Spec		Decrease	CHF	398	295	203	150
M6S	Hedge/Member		Decrease	CHF	295	295	150	150
EURO FX/SF FUTURES (RF)								
RF	Spec		Decrease	CHF	3,375	2,500	2,700	2,000
RF	Hedge/Member		Decrease	CHF	2,500	2,500	2,000	2,000
EURO/TURKISH LIRA FUTURES (TRE)								
TRE	Spec		Decrease	TRY	13,500	10,000	10,125	7,500
TRE	Hedge/Member		Decrease	TRY	10,000	10,000	7,500	7,500
SWISS FRANC FUTURES (SF)								
SF	Spec		Decrease	USD	2,700	2,000	2,160	1,600
SF	Hedge/Member		Decrease	USD	2,000	2,000	1,600	1,600
U.S. DOLLAR TURKISH LIRA FUTURES (TRY)								
TRY	Spec		Decrease	TRY	20,250	15,000	13,500	10,000
TRY	Hedge/Member		Decrease	TRY	15,000	15,000	10,000	10,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CME CURRENCY FUTURES - Intra Spreads								
Cross Rate British Pound/Swiss Franc (BF) - All Months (BPSF FUTURE)								
BF	Spec		Decrease	CHF	338	250	203	150
BF	Hedge/Member		Decrease	CHF	250	250	150	150
Cross Rate Chinese Renminbi/Euro - All Months (EURO\RENMINBI FUTURE)								
RM	Spec		Increase	EUR	810	600	945	700
RM	Hedge/Member		Increase	EUR	600	600	700	700
Cross Rate Euro FX/Norwegian Krone (CN) - All Months (EC/NKR FUTURES)								
CN	Spec		Decrease	NOK	2,700	2,000	2,025	1,500
CN	Hedge/Member		Decrease	NOK	2,000	2,000	1,500	1,500
Cross Rate Euro FX/Swedish Krona (KE) - All Months (EC/SKR CROSS RATE FUTURES)								
KE	Spec		Decrease	SEK	5,400	4,000	4,050	3,000
KE	Hedge/Member		Decrease	SEK	4,000	4,000	3,000	3,000