A CME/Chicago Board of Trade/NYMEX Company

10-190

TO:	Clearing Member Firms Chief Financial Officers Back Office Managers Margin Managers
FROM:	CME Clearing
SUBJECT:	Performance Bond Requirements:
DATE:	Wednesday, April 28, 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

Thursday, April 29, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio

Inter-commodity Spread Rates

CME CURRENCY FUTURES - Inter-commodity Spread Rates

Australian Dollar (AD) vs. British Pound (BP)

Spread Credit Rate	New Ratio	+1:-1

Australian Dollar Spot (AD) vs. Swiss Franc (SF)

Spread Credit Rate	New Ratio	+4:-3

British Pound (BP) vs. Canadian Dollar (CD)

Spread Credit Rate	New Ratio	+1:-1

British Pound (BP) vs. Euro FX (EC)

Spread Credit Rate	New Ratio	+2:-1

British Pound (BP) vs. Japanese Yen (JY)

Spread Credit Rate	New Ratio	+3:-2

British Pound (BP) vs. Swiss Franc (SF)

Spread Credit Rate	New Ratio	+4:-5

Canadian Dollar (CD) vs. Swiss Franc (SF)

Spread Credit Rate	New Ratio	+1:-1

Euro FX (EC) vs. Japanese Yen (JY)

Spread Credit Rate	New Ratio	+2:-2