



09-240

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, June 04, 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

Friday, June 05, 2009.

Current rates as of:

Thursday, June 04, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME AGRICULTURAL FUTURES - Outright Rates								
FEEDER CATTLE FUTURES (FC)								
FC	Spec		Decrease	USD	1,688	1,250	1,350	1,000
FC	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
LIVE CATTLE FUTURES (LC)								
LC	Spec		Decrease	USD	1,418	1,050	1,080	800
LC	Hedge/Member		Decrease	USD	1,050	1,050	800	800