



A CME/Chicago Board of Trade/NYMEX Company

09-444

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, October 13, 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

Wednesday, October 14, 2009.

Current rates as of:

Monday, October 12, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CME CURRENCY FUTURES - Inter-commodity Spread Rates						
CANADIAN DOLLAR (CD - CME) vs. USD/CAD E-MIRCO FUTURES (1CD - CME)						
Spread Credit Rate	New	+1:+10			95%	95%
USD/CHF E-MICRO FUTURES (1SF - CME) vs. SWISS FRANC (SF - CME)						
Spread Credit Rate	New	+12:+1			95%	95%
USD/JPY E-MICRO FUTURES (1JY - CME) vs. JAPANESE YEN (JY - CME)						
Spread Credit Rate	New	+7:+1			95%	95%