



A CME/Chicago Board of Trade/NYMEX Company

09-68

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, February 24, 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, February 25, 2009.

Current rates as of:

Tuesday, February 24, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

CME AGRICULTURAL FUTURES - Outright Rates

LEAN HOG FUTURES (LN)

LN	Spec		Increase	USD	1,080	800	1,215	900
LN	Hedge/Member		Increase	USD	800	800	900	900

CME SECURITY FUTURES - Outright Rates