

10-136

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, March 26, 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

Monday, March 29, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

, , , , , , , , , , , , , , , , , , ,	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
nter-commodity Spre	ad Rates					
	CME CURI	RENCY FUTURE	S - Inter-commo	dity Spread Ra	tes	
BRITISH POUND (BP - CME)	CME) vs CROSS	RATE BRITISH I	POUND/JAPANE	ESE YEN (BY - (CME) vs JAPAN	ESE YEN (JY -
Spread Credit Rate	Increase	-6:+3:+4	95%	95%	99%	99%
BRITISH POUND (BP -	CME) vs CROSS	RATE EURO FX	JAPANESE YEI	N (RY - CME)		
Spread Credit Rate	New	+1:-2			55%	55%
British Pound (BP) vs.	Euro FX (EC)					
Spread Credit Rate	Decrease	+1:-2	65%	65%	50%	50%
CROSS RATE BRITISH	A DOLIND/ LADANE	CE VEN /DV C			· · · · · · · · · · · · · · · · · · ·	
CRUSS RATE BRITISI	1 POUND/JAPANE	:SE YEN (BY - C	ME) vs CROSS	RATE EURO FX	/JAPANESE YE	N (RY - CME)
	Increase	+1:-1	70%	70%	80%	N (RY - CME) 80%
Spread Credit Rate EURO FX (EC - CME)	Increase	+1:-1	70%	70%	80%	80%
Spread Credit Rate EURO FX (EC - CME) v CME)	Increase	+1:-1	70%	70%	80%	80%
Spread Credit Rate EURO FX (EC - CME) v	Increase /s USD/JPY E-MIC	+1:-1 CRO FUTURES (1 -3:-64:+3	70% JY - CME) vs C	70% ROSS RATE EL	80% IRO FX/JAPANE	80% SE YEN (RY -
Spread Credit Rate EURO FX (EC - CME) (CME) Spread Credit Rate	Increase /s USD/JPY E-MIC	+1:-1 CRO FUTURES (1 -3:-64:+3	70% JY - CME) vs C	70% ROSS RATE EL	80% IRO FX/JAPANE	80% SE YEN (RY -
Spread Credit Rate EURO FX (EC - CME) v CME) Spread Credit Rate Euro FX (EC) vs. Cros	Increase vs USD/JPY E-MIC Increase s Rate Euro FX/Ja Increase	+1:-1 CRO FUTURES (1 -3:-64:+3 apanese Yen (RY +1:-1	70% JY - CME) vs C 91%)	70% ROSS RATE EU 91% 65%	80% IRO FX/JAPANE 94%	80% SE YEN (RY - 94%
Spread Credit Rate EURO FX (EC - CME) v CME) Spread Credit Rate Euro FX (EC) vs. Cros Spread Credit Rate Euro FX (EC) vs. Japa	Increase vs USD/JPY E-MIC Increase s Rate Euro FX/Ja Increase	+1:-1 CRO FUTURES (1 -3:-64:+3 apanese Yen (RY +1:-1	70% JY - CME) vs C 91%)	70% ROSS RATE EU 91% 65%	80% IRO FX/JAPANE 94%	80% SE YEN (RY - 94%
Spread Credit Rate EURO FX (EC - CME) v CME) Spread Credit Rate Euro FX (EC) vs. Cros Spread Credit Rate	Increase /s USD/JPY E-MIC Increase s Rate Euro FX/Ja Increase nese Yen (JY) vs. Increase	+1:-1 CRO FUTURES (1 -3:-64:+3 apanese Yen (RY +1:-1 Cross Rate Euro	70% JY - CME) vs C 91%) 65% FX/Japanese Y 96%	70% ROSS RATE EL 91% 65% Yen (RY)	80% JRO FX/JAPANE 94% 70%	80% SSE YEN (RY - 94%