



A CME/Chicago Board of Trade/NYMEX Company

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

| Rate Type | Change | Ratio | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|----------|-----------|-----------------|---------------------|-------------|-----------------|
| Inter-commodity Spread Rates | | | | | | |
| CME CURRENCY FUTURES - Inter-commodity Spread Rates | | | | | | |
| BRITISH POUND (BP - CME) vs CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME) vs JAPANESE YEN (JY - CME) | | | | | | |
| Spread Credit Rate | Increase | -6:+3:+4 | 95% | 95% | 99% | 99% |
| BRITISH POUND (BP - CME) vs CROSS RATE EURO FX/JAPANESE YEN (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 POUND/JAPANESE YEN (BY - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME) | | | | | | |
| Spread Credit Rate | Increase | +1:-1 | 70% | 70% | 80% | 80% |
| EURO FX (EC - CME) vs USD/JPY E-MICRO FUTURES (1JY - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME) | | | | | | |
| Spread Credit Rate | Increase | -3:-64:+3 | 91% | 91% | 94% | 94% |
| Euro FX (EC) vs. Cross Rate Euro FX/Japanese Yen (RY) | | | | | | |
| Spread Credit Rate | Increase | +1:-1 | 65% | 65% | 70% | 70% |
| Euro FX (EC) vs. Japanese Yen (JY) vs. Cross Rate Euro FX/Japanese Yen (RY) | | | | | | |
| Spread Credit Rate | Increase | -5:+6:+5 | 96% | 96% | 99% | 99% |
| Japanese Yen (JY) vs. Cross Rate Euro FX/Japanese Yen (RY) | | | | | | |
| Spread Credit Rate | Decrease | +4:+3 | 70% | 70% | 45% | 45% |