



A CME/Chicago Board of Trade/NYMEX Company

10-166

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, April 14, 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.

With the launch of new security futures products, 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 with the launch on

Thursday, April 15, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME SECURITY FUTURES - Outright Rates								
AMBAC FINANCIAL GROUP, INC. (AFG)								
AFG	Customer Rate		New	USD			\$100	\$ 100
AFG	Clearing Member		New	USD			\$100	\$ 100
SANDRIDGE ENERGY INC. (SD7)								
SD7	Customer Rate		New	USD			30%	30%
SD7	Clearing Member		New	USD			30%	30%
STAR SCIENTIFIC, INC. (SSI)								
SSI	Customer Rate		New	USD			\$100	\$ 100
SSI	Clearing Member		New	USD			\$100	\$ 100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CME SECURITY FUTURES - Intra Spreads								
SD7 - SandRidge Energy Inc. - All Months (SANDRIDGE ENERGY INC.)								
SD7	Customer Rate		New	USD			5%	5%
SD7	Clearing/Member		New	USD			3%	3%
SSI - Star Scientific, Inc. - All Months (STAR SCIENTIFIC, INC.)								
SSI	Customer Rate		New	USD			5%	5%
SSI	Clearing/Member		New	USD			3%	3%
AMBAC FINANCIAL GROUP, INC. (AFG)								
AFG	Customer Rate		New	USD			5%	5%
AFG	Clearing/Member		New	USD			3%	3%