



10-167

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, April 15, 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 **Friday, April 16, 2010.**

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Intra Spreads | | | | | | | | |
| CME AGRICULTURAL FUTURES - Intra Spreads | | | | | | | | |
| Frozen Pork Bellies (PB) - All Months (PORK BELLY FUTURES) | | | | | | | | |
| PB | Spec | | Decrease | USD | 878 | 650 | 810 | 600 |
| PB | Hedge/Member | | Decrease | USD | 650 | 650 | 600 | 600 |
| Lean Hogs (LN) - All Months (LEAN HOG FUTURES) | | | | | | | | |
| LN | Spec | | Decrease | USD | 945 | 700 | 608 | 450 |
| LN | Hedge/Member | | Decrease | USD | 700 | 700 | 450 | 450 |
| Live Cattle (LC) - All Months (LIVE CATTLE FUTURES) | | | | | | | | |
| LC | Spec | | Decrease | USD | 405 | 300 | 338 | 250 |
| LC | Hedge/Member | | Decrease | USD | 300 | 300 | 250 | 250 |