



A CME/Chicago Board of Trade/NYMEX Company

10-182

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, April 23, 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 23, 2010.

Current rates as of:

Friday, April 23, 2010.

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

CBOT AGRICULTURAL FUTURES - Outright Rates

Dow Jones - UBS Commodity Index 2-Month Swap (DG2)

DG2	Spec		New	USD			1,215	900
DG2	Hedge/Membe		New	USD			900	900

Dow Jones - UBS Commodity Index 3-Month Swap (DG3)

DG3	Spec		New	USD			1,215	900
DG3	Hedge/Membe		New	USD			900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

CBOT AGRICULTURAL FUTURES - Intra Spreads

Dow Jones - UBS Commodity Index 2-Month Swap (DG2) Intra Spread - All Months

DG2	Spec		New	USD			473	350
DG2	Hedge/Membe		New	USD			350	350

Dow Jones - UBS Commodity Index 3-Month Swap (DG3) Intra Spread - All Months

DG3	Spec		New	USD			473	350
DG3	Hedge/Membe		New	USD			350	350