



10-200

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, May 04, 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 **Wednesday, May 05, 2010.**

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Previous Ratio	New Ratio	Current Initial	Current Maintenance
Inter-commodity Spread Rates					
CME INDEX FUTURES - Inter-commodity Spread Rates					
NIKKEI 225 DOLLAR-BASED (NK - CME) vs. NIKKEI 225 YEN-BASED (N1 - CME)					
Spread Credit Rate	New Ratio	+8:-7	+1:-1	90%	90%