



10-237

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, June 02, 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 **Thursday, June 03, 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

CME INTEREST RATE FUTURES - Outright Rates

ONE MONTH EURODOLLAR FUTURES (EM)

EM	Spec	Tier 1	Decrease	USD	540	400	405	300
EM	Hedge/Membe	Tier 1	Decrease	USD	400	400	300	300
EM	Spec	Tier 2	Decrease	USD	540	400	405	300
EM	Hedge/Membe	Tier 2	Decrease	USD	400	400	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CME INTEREST RATE FUTURES - Intra Spreads								
Libor Butterfly: Mos 1,2,3 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		New	USD			203	150
EM	Hedge/Membe		New	USD			150	150
Libor Butterfly: Mos 2,3,4 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		New	USD			203	150
EM	Hedge/Membe		New	USD			150	150
Libor Butterfly: Mos 3,4,5 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		New	USD			203	150
EM	Hedge/Membe		New	USD			150	150
Libor Butterfly: Mos 4,5,6 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		New	USD			203	150
EM	Hedge/Membe		New	USD			150	150
Libor Butterfly: Mos 5,6,7 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		New	USD			203	150
EM	Hedge/Membe		New	USD			150	150