



A CME/Chicago Board of Trade/NYMEX Company

10-39

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, January 28, 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, January 29, 2010.**

Current rates as of:

**Thursday, January 28, 2010.**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CME SECURITY FUTURES - Outright Rates</b>								
<b>LIVE NATION ENTERTAINMENT INC (LYV)</b>								
LYV	Customer Rate		New	USD			28%	28%
LYV	Clearing		New	USD			28%	28%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>CME SECURITY FUTURES - Intra Spreads</b>								
<b>LYV - Live Nation Entertainment Inc (LIVE NATION ENTERTAINMENT INC)</b>								
LYV	Customer Rate		New	USD			5%	5%
LYV	Clearing/Membe		New	USD			3%	3%