



10-95

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, March 4, 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, March 05, 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>CBOT INTEREST RATE FUTURES - Outright Rates</b>								
<b>10Y INTEREST RATE SWAP FUTURES (66)</b>								
66	Spec		Decrease	USD	2,565	1,900	2,025	1,500
66	Hedge/Member		Decrease	USD	1,900	1,900	1,500	1,500
<b>10Y TREASURY NOTE FUTURES (21)</b>								
21	Spec		Decrease	USD	2,025	1,500	1,485	1,100
21	Hedge/Member		Decrease	USD	1,500	1,500	1,100	1,100
<b>2 YEAR TREASURY NOTE FUTURES (26)</b>								
26	Spec		Increase	USD	810	600	1,080	800
26	Hedge/Member		Increase	USD	600	600	800	800
<b>3 YEAR TREASURY NOTE FUTURE (3YR)</b>								
3YR	Spec		Increase	USD	1,080	800	1,215	900
3YR	Hedge/Member		Increase	USD	800	800	900	900
<b>30 YR U.S. TREASURY BOND FUTURES (17)</b>								
17	Spec		Decrease	USD	3,240	2,400	2,565	1,900
17	Hedge/Member		Decrease	USD	2,400	2,400	1,900	1,900
<b>30Y INTEREST RATE SWAP FUTU (I3)</b>								
I3	Spec		Decrease	USD	5,535	4,100	4,455	3,300
I3	Hedge/Member		Decrease	USD	4,100	4,100	3,300	3,300
<b>LONG TERM U.S. TREASURY BOND FUTURE (UBE)</b>								
UBE	Spec		Decrease	USD	3,375	2,500	2,700	2,000
UBE	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000