



10-422

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, October 06, 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, October 07, 2010.**

Current rates as of:

**Wednesday, October 06, 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 WEATHER FUTURES - Outright Rates

BALTIMORE MONTHLY HDD FUTURES (HV)

HV	Spec	Increase	USD	6%	5%	8%	6%
HV	Hedge/Member	Increase	USD	5%	5%	6%	6%

BOSTON MONTHLY HDD FUTURES (HW)

HW	Spec	Increase	USD	4%	3%	8%	6%
HW	Hedge/Member	Increase	USD	3%	3%	6%	6%

CHICAGO HDD FUTURE (H2)

H2	Spec	Increase	USD	6%	5%	8%	6%
H2	Hedge/Member	Increase	USD	5%	5%	6%	6%

CINCINNATI HDD FUTURE (H3)

H3	Spec	Increase	USD	7%	5%	8%	6%
H3	Hedge/Member	Increase	USD	5%	5%	6%	6%

COLORADE SPRINGS MUNI MONTHLY (V3)

V3	Spec	Decrease	USD	12%	9%	5%	4%
V3	Hedge/Member	Decrease	USD	9%	9%	4%	4%

DETROIT MONTHLY HDD FUTURES (HK)

HK	Spec	Increase	USD	7%	5%	8%	6%
HK	Hedge/Member	Increase	USD	5%	5%	6%	6%

H0 LAS VEGAS HDD FUTURES (H0)

H0	Spec	Increase	USD	7%	5%	11%	8%
H0	Hedge/Member	Increase	USD	5%	5%	8%	8%

H5 DALLAS HDD FUTURES (H5)

H5	Spec	Increase	USD	11%	8%	14%	10%
H5	Hedge/Member	Increase	USD	8%	8%	10%	10%

H6 PHILADELPHIA HDD FUTUTURES (H6)

H6	Spec	Increase	USD	6%	5%	8%	6%
H6	Hedge/Member	Increase	USD	5%	5%	6%	6%

H7 PORTLAND HDD FUTURES (H7)

H7	Spec	Increase	USD	6%	5%	7%	5%
H7	Hedge/Member	Increase	USD	5%	5%	5%	5%

H8 TUCSON HDD FUTURES (H8)

H8	Spec	Increase	USD	10%	7%	14%	10%
H8	Hedge/Member	Increase	USD	7%	7%	10%	10%

H9 DES MOINES HDD FUTURES (H9)

H9	Spec	Increase	USD	6%	5%	8%	6%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
H9	Hedge/Member		Increase	USD	5%	5%	6%	6%
HOUSTON MONTHLY HDD FUTURES (HR)								
HR	Spec		Increase	USD	12%	9%	14%	10%
HR	Hedge/Member		Increase	USD	9%	9%	10%	10%
JACKSONVILLE INTL MONTHLY HDD (VF)								
VF	Spec		Decrease	USD	12%	9%	11%	8%
VF	Hedge/Member		Decrease	USD	9%	9%	8%	8%
KANSAS CITY MONTHLY HDD FUTURES (HX)								
HX	Spec		Increase	USD	7%	5%	8%	6%
HX	Hedge/Member		Increase	USD	5%	5%	6%	6%
LITTLE ROCK ADAMS FD MONTHLY HDD (VG)								
VG	Spec		Decrease	USD	12%	9%	11%	8%
VG	Hedge/Member		Decrease	USD	9%	9%	8%	8%
LOS ANGELES USC CAMPUS MONTHLY hdd (VH)								
VH	Spec		Decrease	USD	12%	9%	11%	8%
VH	Hedge/Member		Decrease	USD	9%	9%	8%	8%
MINNEAPOLIS MONTH HDD FUTURES (HQ)								
HQ	Spec		Decrease	USD	6%	4%	5%	4%
HQ	Hedge/Member		Decrease	USD	4%	4%	4%	4%
NEW YORK HDD FUTURE (H4)								
H4	Spec		Increase	USD	5%	4%	8%	6%
H4	Hedge/Member		Increase	USD	4%	4%	6%	6%
RALEIGH INTL AIRPORT MONTHLY HDD (VK)								
VK	Spec		Decrease	USD	12%	9%	8%	6%
VK	Hedge/Member		Decrease	USD	9%	9%	6%	6%
SACRAMENTO MONTHLY HDD FUTURES (HS)								
HS	Spec		Increase	USD	6%	5%	8%	6%
HS	Hedge/Member		Increase	USD	5%	5%	6%	6%
SALT LAKE CITY MONTHLY HDD FUTURES (HA)								
HA	Spec		Decrease	USD	11%	8%	8%	6%
HA	Hedge/Member		Decrease	USD	8%	8%	6%	6%
WASHINGTON REAGAN INTL MONTHLY HDD (VU)								
VU	Spec		Decrease	USD	12%	9%	8%	6%
VU	Hedge/Member		Decrease	USD	9%	9%	6%	6%