



A CME/Chicago Board of Trade/NYMEX Company

10-252

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, June 15, 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, June 16, 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

CBOT AGRICULTURAL FUTURES - Outright Rates

OATS FUTURES (O)

O	Spec		Increase	USD	540	400	810	600
O	Hedge/Member		Increase	USD	400	400	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

CBOT AGRICULTURAL FUTURES - Intra Spreads

Oats (CBOT) (O) - Old Crop vs. New Crop (July through May)

O	Spec		Increase	USD	203	150	270	200
O	Hedge/Member		Increase	USD	150	150	200	200

Oats (CBOT) (O) - Same Crop Year

O	Spec		Increase	USD	101	75	135	100
O	Hedge/Member		Increase	USD	75	75	100	100