



10-302

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, July 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

**Thursday, July 15, 2010.**

Current rates as of:

**Thursday, July 15, 2010.**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

## **Outright Rates**

### **CME SECURITY FUTURES - Outright Rates**

#### **CBOE HOLDINGS, INC. (CBN)**

CBN	Customer Rate		New	USD			30%	30%
CBN	Clearing Member		New	USD			30%	30%

#### **TESLA MOTORS, INC. (TM6)**

TM6	Customer Rate		New	USD			30%	30%
TM6	Clearing Member		New	USD			30%	30%

## 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>CBN - CBOE Holdings, Inc. (CBOE HOLDINGS, INC.)</b>								
CBN	Customer Rate		New	USD			5%	5%
CBN	Clearing/Member		New	USD			3%	3%
<b>TM6 - TESLA Motors, Inc. (TESLA MOTORS, INC.)</b>								
TM6	Customer Rate		New	USD			5%	5%
TM6	Clearing/Member		New	USD			3%	3%