



10-309

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, July 21, 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 22, 2010.**

Current rates as of:

Wednesday, July 21, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME WEATHER FUTURES - Outright Rates								
BALTIMORE MONTHLY CDD FUTURES (KV)								
KV	Spec		Increase	USD	9%	7%	11%	8%
KV	Hedge/Member		Increase	USD	7%	7%	8%	8%
COLARADO SPRINGS MUNI MONTH CDD (A3)								
A3	Spec	Tier 1	Decrease	USD	12%	9%	11%	8%
A3	Hedge/Member	Tier 1	Decrease	USD	9%	9%	8%	8%
DETROIT MONTHLY CDD FUTURES (KK)								
KK	Spec		Increase	USD	12%	9%	20%	15%
KK	Hedge/Member		Increase	USD	9%	9%	15%	15%
HOUSTON MONTHLY CDD FUTURES (KR)								
KR	Spec		Increase	USD	5%	4%	7%	5%
KR	Hedge/Member		Increase	USD	4%	4%	5%	5%
JACKSONVILLE INTERN AIRPORT MONTH (A0)								
A0	Spec	Tier 1	Decrease	USD	12%	9%	8%	6%
A0	Hedge/Member	Tier 1	Decrease	USD	9%	9%	6%	6%
K2 CHICAGO CDD FUTURES (K2)								
K2	Spec		Increase	USD	15%	11%	20%	15%
K2	Hedge/Member		Increase	USD	11%	11%	15%	15%
K3 CINCINNATI CDD FUTURES (K3)								
K3	Spec		Increase	USD	12%	9%	15%	11%
K3	Hedge/Member		Increase	USD	9%	9%	11%	11%
K4 NEW YORK CDD FUTURES (K4)								
K4	Spec		Increase	USD	9%	7%	11%	8%
K4	Hedge/Member		Increase	USD	7%	7%	8%	8%
K5 DALLAS CDD FUTURES (K5)								
K5	Spec		Increase	USD	5%	4%	7%	5%
K5	Hedge/Member		Increase	USD	4%	4%	5%	5%
K6 PHILIDELPHIA CDD FUTURES (K6)								
K6	Spec		Increase	USD	9%	7%	11%	8%
K6	Hedge/Member		Increase	USD	7%	7%	8%	8%
K7 PORTLAND CDD FUTURES (K7)								
K7	Spec		Decrease	USD	23%	17%	20%	15%
K7	Hedge/Member		Decrease	USD	17%	17%	15%	15%
K9 DES MOINES CDD FUTURES (K9)								
K9	Spec		Increase	USD	12%	9%	15%	11%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
K9	Hedge/Member		Increase	USD	9%	9%	11%	11%
KANSAS CITY MONTHLY FUTURES (KX)								
KX	Spec		Increase	USD	9%	7%	11%	8%
KX	Hedge/Member		Increase	USD	7%	7%	8%	8%
LITTLE ROCK ADAMS FIELD MONTH (AT)								
AT	Spec		Increase	USD	7%	5%	8%	6%
AT	Hedge/Member		Increase	USD	5%	5%	6%	6%
LOS ANGELES USC CAMPUS MONTHLY CDD (AH)								
AH	Spec		Decrease	USD	12%	9%	11%	8%
AH	Hedge/Member		Decrease	USD	9%	9%	8%	8%
MINNEAPOLIS MONTHLY CDD FUTURES (KQ)								
KQ	Spec		Increase	USD	12%	9%	20%	15%
KQ	Hedge/Member		Increase	USD	9%	9%	15%	15%
RALEIGH DURHAM AIRPORT MONTH (AK)								
AK	Spec		Decrease	USD	12%	9%	11%	8%
AK	Hedge/Member		Decrease	USD	9%	9%	8%	8%
SACRAMENTO MONTHLY CDD FUTURES (KS)								
KS	Spec		Decrease	USD	12%	9%	11%	8%
KS	Hedge/Member		Decrease	USD	9%	9%	8%	8%
WASHINGTON REAGAN AIRPORT MONTH (AU)								
AU	Spec		Decrease	USD	12%	9%	11%	8%
AU	Hedge/Member		Decrease	USD	9%	9%	8%	8%
BOSTON MONTHLY CDD FUTURES (KW)								
KW	Spec		Increase	USD	6%	5%	11%	8%
KW	Hedge/Member		Increase	USD	5%	5%	8%	8%