



10-323

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, July 29, 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, July 30, 2010.**

Current rates as of:

**Thursday, July 29, 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 AGRICULTURAL FUTURES - Outright Rates</b>								
<b>MINI-SIZED WHEAT FUTURES (YW)</b>								
YW	Spec	New Crop	Increase	USD	270	200	338	250
YW	Hedge/Member	New Crop	Increase	USD	200	200	250	250
<b>WHEAT FUTURES (W)</b>								
W	Spec	New Crop	Increase	USD	1,350	1,000	1,688	1,250
W	Hedge/Member	New Crop	Increase	USD	1,000	1,000	1,250	1,250