



10-336

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, August 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 start of business on

Monday, August 09, 2010.

Current rates as of:

Friday, August 06, 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								
ARENA PHARMACEUTICALS, INC. (AR6)								
AR6	Customer Rate		New	USD			20%	20%
AR6	Clearing Member		New	USD			20%	20%
PETROHAWK ENERGY CORPORATION (HK9)								
HK9	Customer Rate		New	USD			20%	20%
HK9	Clearing Member		New	USD			20%	20%
SATCON TECHNOLOGY CORPORATION (SA8)								
SA8	Customer Rate		New	USD			20%	20%
SA8	Clearing Member		New	USD			20%	20%
THE GREAT ATLANTIC & PACIFIC TEA CO (GA7)								
GA7	Customer Rate		New	USD			30%	30%
GA7	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
Intra Spreads								
CME SECURITY FUTURES - Intra Spreads								
AR6 - ARENA PHARMACEUTICALS, INC. – All Months								
AR6	Customer Rate		New	USD			5%	5%
AR6	Clearing/Member		New	USD			3%	3%
HK9 - PETROHAWK ENERGY CORPORATION – All Months								
HK9	Customer Rate		New	USD			5%	5%
HK9	Clearing/Member		New	USD			3%	3%
SA8 - SATCON TECHNOLOGY CORPORATION – All Months								
SA8	Customer Rate		New	USD			5%	5%
SA8	Clearing/Member		New	USD			3%	3%
GA7 - THE GREAT ATLANTIC & PACIFIC TEA CO – All Months								
GA7	Customer Rate		New	USD			5%	5%
GA7	Clearing/Member		New	USD			3%	3%