



10-337

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 close 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								
CBOT AGRICULTURAL FUTURES - Outright Rates								
MINI-SIZED WHEAT FUTURES (YW)								
YW	Spec	Old Crop	Increase	USD	473	350	675	500
YW	Hedge/Member	Old Crop	Increase	USD	350	350	500	500
YW	Spec	New Crop	Increase	USD	473	350	675	500
YW	Hedge/Member	New Crop	Increase	USD	350	350	500	500
WHEAT FUTURES (W)								
W	Spec	Old Crop	Increase	USD	2,363	1,750	3,375	2,500
W	Hedge/Member	Old Crop	Increase	USD	1,750	1,750	2,500	2,500
W	Spec	New Crop	Increase	USD	2,363	1,750	3,375	2,500
W	Hedge/Member	New Crop	Increase	USD	1,750	1,750	2,500	2,500