



10-360

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, August 13, 2010

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to <http://www.cmegroup.com/newsletter/web2/lead/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 16, 2010.**

Current rates as of:

Friday, August 13, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME CURRENCY FUTURES - Outright Rates								
AUSTRALIAN DOLLAR FUTURES (AD)								
AD	Spec		Increase	USD	2,700	2,000	2,970	2,200
AD	Hedge/Member		Increase	USD	2,000	2,000	2,200	2,200
CZECH KORUNA FUTURES (CZ)								
CZ	Spec		Increase	USD	8,100	6,000	8,775	6,500
CZ	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500
E-MICRO AUD/USD FUTURES (M6A)								
M6A	Spec		Increase	USD	270	200	297	220
M6A	Hedge/Member		Increase	USD	200	200	220	220
EURO\RENMINBI FUTURE (RME)								
RME	Spec		Increase	EUR	2,700	2,000	3,645	2,700
RME	Hedge/Member		Increase	EUR	2,000	2,000	2,700	2,700
HUNGARIAN FORINT/ EURO FX FUTURES (R)								
R	Spec		Increase	EUR	2,700	2,000	4,050	3,000
R	Hedge/Member		Increase	EUR	2,000	2,000	3,000	3,000