



10-373

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, August 27, 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 30, 2010.**

Current rates as of:

Friday, August 27, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ENVIRONMENTAL PRODUCTS - Outright Rates								
CARBON CER CCR EMISSION (VA)								
VA	Spec		Decrease	EUR	1,650	1,500	1,320	1,200
VA	Hedge/Member		Decrease	EUR	1,500	1,500	1,200	1,200
CARBON EUA EMISSIONS FUTURE (RC)								
RC	Spec		Decrease	EUR	1,375	1,250	825	750
RC	Hedge/Member		Decrease	EUR	1,250	1,250	750	750
IN DELIVERY MONTH EUA FUTURES (6T)								
6T	Spec		Decrease	EUR	1,100	1,000	715	650
6T	Hedge/Member		Decrease	EUR	1,000	1,000	650	650
NYMEX ENERGY - Outright Rates								
EASTERN RAIL DELIVERY CSX COAL SWAP (QX)								
QX	Spec		Decrease	USD	5,500	5,000	3,300	3,000
QX	Hedge/Member		Decrease	USD	5,000	5,000	3,000	3,000
NYMEX COAL FUTURES (QL)								
QL	Spec	Tier 1	Decrease	USD	4,950	4,500	4,125	3,750
QL	Hedge/Member	Tier 1	Decrease	USD	4,500	4,500	3,750	3,750
QL	Spec	Tier 2	Decrease	USD	4,950	4,500	4,125	3,750
QL	Hedge/Member	Tier 2	Decrease	USD	4,500	4,500	3,750	3,750
WESTERN RAIL DELIVERY PRB COAL SWAP (QP)								
QP	Spec		Increase	USD	550	500	770	700
QP	Hedge/Member		Increase	USD	500	500	700	700
NYMEX METALS - Outright Rates								
URANIUM FUTURES (UX)								
UX	Spec		Decrease	USD	2,200	2,000	1,100	1,000
UX	Hedge/Member		Decrease	USD	2,000	2,000	1,000	1,000
NYMEX SOFTS - Outright Rates								
COLOMBIAN PESO FUTURES (V2)								
V2	Spec		Decrease	USD	2,750	2,500	1,650	1,500
V2	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500