



10-453

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, October 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

Monday, November 01, 2010.

Current rates as of:

Thursday, October 28, 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 | | | | | | | | |
| ROUGH RICE FUTURES (14) | | | | | | | | |
| 14 | Spec | | Increase | USD | 1,080 | 800 | 1,283 | 950 |
| 14 | Hedge/Member | | Increase | USD | 800 | 800 | 950 | 950 |
| CME AGRICULTURAL FUTURES - Outright Rates | | | | | | | | |
| BUTTER FUTURES (DB) | | | | | | | | |
| DB | Spec | | Increase | USD | 1,620 | 1,200 | 2,430 | 1,800 |
| DB | Hedge/Member | | Increase | USD | 1,200 | 1,200 | 1,800 | 1,800 |
| CASH BUTTER FUTURES (CB) | | | | | | | | |
| CB | Spec | | Increase | USD | 810 | 600 | 1,215 | 900 |
| CB | Hedge/Member | | Increase | USD | 600 | 600 | 900 | 900 |