

Advisory Notice

Clearing House

04-231

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <https://www.cme-ch.com/listserve/addlistserve.asp> and subscribe to the Performance Bond Rates Advisory Notices listserver.

Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following products. These margins will become effective at the close of business on **Monday, December 6, 2004.**

The staff recommendations are listed below:

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Agricultural Futures Outright Rates

Goldman Sachs Commodity Index (GI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$3,750	\$2,500	\$4,500	\$3,000
Hedge/Member	Increase	\$2,500	\$2,500	\$3,000	\$3,000

CBOT Agricultural Futures Outright Rates

Dow AIG Index (CBOT) (64)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,148	\$850	\$1,485	\$1,100
Hedge/Member	Increase	\$850	\$850	\$1,100	\$1,100

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these performance bond changes.