

Advisory Notice

Clearing House

08-24

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, February 12, 2008

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.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following products listed below. **These margins are effective with the launch on Wednesday, February 13, 2008.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Security Futures Outright Rates

BHP Billiton Limited (BHP)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	8.00%	8.00%
Customer Rate	NA	20.00%	20.00%

Baidu.com, Inc. (BID)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	13.50%	13.50%
Customer Rate	NA	20.00%	20.00%

Focus Media Holdings, Ltd. (FMX)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	10.50%	10.50%
Customer Rate	NA	20.00%	20.00%

Gold Fields Ltd. (GFI)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	10.00%	10.00%
Customer Rate	NA	20.00%	20.00%

GlaxoSmithKline (09)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	10.50%	10.50%
Customer Rate	NA	20.00%	20.00%

ICICI Bank Limited (IBN)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	12.50%	12.50%
Customer Rate	NA	20.00%	20.00%

Infineon Technologies AG (IFX)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	16.00%	16.00%
Customer Rate	NA	20.00%	20.00%

Infosys Technologies Limited (INF)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	12.50%	12.50%
Customer Rate	NA	20.00%	20.00%

Melco PBL Entertainment (MACAU) Limited (MPE)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	13.00%	13.00%
Customer Rate	NA	20.00%	20.00%

Novartis AG (NVS)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	7.50%	7.50%
Customer Rate	NA	20.00%	20.00%

Companhia Vale do Rio Doce (RIO)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	11.50%	11.50%
Customer Rate	NA	20.00%	20.00%

SAP AG (SAP)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	20.00%	20.00%
Customer Rate	NA	20.00%	20.00%

Sanofi-Aventis (SNY)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	9.50%	9.50%
Customer Rate	NA	20.00%	20.00%

Total S.A. (TOT)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	5.50%	5.50%
Customer Rate	NA	20.00%	20.00%

Vodafone Group Public Limited Company (VOD)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	8.50%	8.50%
Customer Rate	NA	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

BHP Billiton Limited (BHP) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Baidu.com, Inc. (BID) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Focus Media Holdings, Ltd. (FMX) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Gold Fields Ltd. (GFI) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

GlaxoSmithKline (9) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

ICICI Bank Limited (IBN) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Infineon Technologies AG (IFX) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Infosys Technologies Limited (INF) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Melco PBL Entertainment (MACAU) Limited (MPE) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Novartis AG (NVS) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Companhia Vale do Rio Doce (RIO) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

SAP AG (SAP) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Sanofi-Aventis (SNY) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Total S.A. (TOT) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Vodafone Group Public Limited Company (VOD) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these Performance Bond Changes.