



A CME/Chicago Board of Trade/NYMEX Company

Advisory Notice

Clearing House

08-246

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes

DATE: Friday, September 26th, 2008.

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 Notices 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 are effective after the close of business on **Monday, September 29th, 2008.**

CME Interest Rate Futures Inter-Commodity Rates

3-Month OIS (OSP) vs. Eurodollars (ED)

Rate Type	Change	New Initial	New Maintenance
Spread Credit Rate	N/A	55%	55%

3-Month OIS (OSP) vs. Fed Funds (41)

Rate Type	Change	New Initial	New Maintenance
Spread Credit Rate	N/A	75%	75%