

Advisory Notice

Clearing House

08-05

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: January 10, 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 will become effective on **Friday, January 11, 2008**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Security Futures Outright Rates

Pepco Holdings Inc. (POM)

Rate Type	New Initial	New Maintenance
Clearing/Member Rate	5.00%	5.00%
Customer Rate	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

Pepco Holdings Inc. (POM) - All Months

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

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