

Advisory Notice

Clearing House

08-257

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Thursday, October 2th, 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 at the close of business on **Friday, October 3th, 2008.**

MARGIN RATE CHANGES FOR Cocoa Futures (CJ) and Coffee Futures (KT)

Note: The revised margins are in **bold**

Outright (Scan) Margins For CJ and KT

Tiers	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
CJ	\$2,500	\$3,000	\$2,750	\$3,300	\$3,375	\$4,050
KT	\$3,500	\$4,000	\$3,850	\$4,400	\$4,725	\$5,400