

## Advisory Notice

Clearing House

08-59

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, March 25, 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. These margins are effective with the launch of these products on **Wednesday, March 26, 2008.**

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Security Futures Outright Rates

Allegheny Energy, Inc. (AYE)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	9.00%	9.00%
Customer Rate	NA	20.00%	20.00%

AmerisourceBergen Corporation (ABC)

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

Assurant, Inc. (AIZ)

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

Brown-Forman Corporation – Cl. B (BFC)

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

C. H. Robinson Worldwide, Inc. (CRW)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	14.00%	14.00%
Customer Rate	NA	20.00%	20.00%

Computer Science Corporation (CSP)

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

Cooper Industries, Ltd. – Cl. A (CBE)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	6.00%	6.00%
Customer Rate	NA	20.00%	20.00%

Discovery Financial Services (DFS)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	15.00%	15.00%
Customer Rate	NA	20.00%	20.00%

Dynegy Inc. – Cl. A (DYN)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	18.00%	18.00%
Customer Rate	NA	20.00%	20.00%

Fidelity National Information Services, Inc. (FIS)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	9.00%	9.00%
Customer Rate	NA	20.00%	20.00%

Fiserv, Inc. (FIV)

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

GameStop Corp. – CI, A (GEC)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	17.00%	17.00%
Customer Rate	NA	20.00%	20.00%

Hospira, Inc. (HOS)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	29.00%	29.00%
Customer Rate	NA	29.00%	29.00%

Laboratory Corporation of America Holdings (LCH)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	17.00%	17.00%
Customer Rate	NA	20.00%	20.00%

Sigma-Aldrich Corporation (SAC)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	9.00%	9.00%
Customer Rate	NA	20.00%	20.00%

The E. W. Scripps Company – CI, A (WSC)

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

The Estee Lauder Companies Inc. – CI, A (ELC)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	17.00%	17.00%
Customer Rate	NA	20.00%	20.00%

The Pepsi Bottling Group, Inc. (PBG)

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

iShares MSCI Brazil Index (EWZ)

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

MidCap SPDR Trust, Series 1 (MST)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	4.00%	4.00%
Customer Rate	NA	20.00%	20.00%

**CME Security Futures Intra-Commodity Spread Rates**

Allegheny Energy, Inc. (AYE) - All Months

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

AmerisourceBergen Corporation (ABC) - All Months

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

Assurant, Inc. (AIZ) - All Months

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

Brown-Forman Corporation – Cl. B (BFC) - All Months

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

C. H. Robinson Worldwide, Inc. (CRW) - All Months

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

Computer Science Corporation (CSP) - All Months

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

Cooper Industries, Ltd. – Cl. A (CBE) - All Months

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

Discovery Financial Services (DFS) - All Months

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

Dynegy Inc. – Cl. A (DYN) - All Months

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

Fidelity National Information Services, Inc. (FIS) - All Months

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

Fiserv, Inc. (FIV) - All Months

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

GameStop Corp. – CI, A (GEC) - All Months

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

Hospira, Inc. (HOS) - All Months

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

Laboratory Corporation of America Holdings (LCH) - All Months

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

Sigma-Aldrich Corporation (SAC) - All Months

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

The E. W. Scripps Company – CI, A (WSC) - All Months

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

The Estee Lauder Companies Inc. – CI, A (ELC) - All Months

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

The Pepsi Bottling Group, Inc. (PBG) - All Months

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

iShares MSCI Brazil Index (EWZ) - All Months

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

MidCap SPDR Trust, Series 1 (MST) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
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.