

Advisory Notice

Clearing House

08-230

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Thursday, September 18th, 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 **Thursday, September 18th, 2008.**

NYSE/Liffe Metal Futures Outright Rates

100 oz. Gold Futures (38)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$3,645	\$2,700	\$7,428	\$5,502
Hedge/Member	Increase	\$2,700	\$2,700	\$5,502	\$5,502

Mini- Gold (63)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,215	\$900	\$2,476	\$1,834
Hedge/Member	Increase	\$900	\$900	\$1,834	\$1,834

5000 oz. Silver Futures (39)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$6,750	\$5,000	\$8,100	\$6,000
Hedge/Member	Increase	\$5,000	\$5,000	\$6,000	\$6,000

Mini- Silver (61)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,350	\$1,000	\$1,620	\$1,200
Hedge/Member	Increase	\$1,000	\$1,000	\$1,200	\$1,200