

## Advisory Notice

Clearing House

08-231

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements – Effective Monday, September 22, 2008

DATE: September 19, 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 product listed below. These margins will become effective with the launch of this product on **Monday, September 22, 2008.**

### CME Interest Rate Futures Outright Rates

#### 7 Year Interest Rate Swap (7I)

Rate Type	Change	New Initial	New Maintenance
Spec	N/A	\$2,430	\$1,800
Hedge/Member	N/A	\$1,800	\$1,800