

## Advisory Notice

Clearing House

08-25

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, February 13, 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 are effective close of business on **Thursday, February 14, 2008.**

### SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Currency Intra-Commodity Spread Rates

Russian Ruble (RU) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$3,000	\$2,000	\$1,125	\$750
Hedge/Member	Decrease	\$2,000	\$2,000	\$750	\$750

#### CBOT Agricultural Futures Inter-Commodity Spread Rates

Wheat (KCBOT) (KW) vs. Wheat (CBOT) (W) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	70.00%	70.00%	50.00%	50.00%

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