

Advisory Notice

Clearing House

08-294

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

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Monday, October 27th**

DATE: Monday, October 27, 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 with the launch of the product on **Monday, October 27th, 2008**.

CME Index Futures Outright Rates

S&P 500 Index (EURO) (EME)

Rate Type	Change	New Initial	New Maintenance
Spec	NEW	EUR5,625	EUR4,500
Hedge/Member	NEW	EUR4,500	EUR4,500

CME Index Futures Intra-Commodity Spread Rates

S&P 500 Index (EURO) (EME) - All Months

Rate Type	Change	New Initial	New Maintenance
Spec	NEW	EUR38	EUR30
Hedge/Member	NEW	EUR30	EUR30

CME Index Futures Inter-Commodity Spread Rates

S&P 500 Index (EURO) (EME) vs. E-Mini S&P 500 (ES) (10:13)

Rate Type	Change	New Initial	New Maintenance
Spread Credit Rate	NEW	99.00%	99.00%