

Advisory Notice

Clearing House

08-162

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, July 28, 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 these products today **Monday, July 28, 2008**.

CME Weather Futures Outright Rates

Colorado Springs Municipal Airport Weekly Average Temperature (WV3)

Rate Type	Change	New Initial	New Maintenance
4 Weeks to Expiration			
Customer Rate	NA	\$6,750	\$5,000
Clearing/Member Rate	NA	\$5,000	\$5,000
3 Weeks to Expiration			
Customer Rate	NA	\$5,400	\$4,000
Clearing/Member Rate	NA	\$4,000	\$4,000
2 Weeks to Expiration			
Customer Rate	NA	\$4,050	\$3,000
Clearing/Member Rate	NA	\$3,000	\$3,000
1 Week to Expiration			
Customer Rate	NA	\$2,700	\$2,000
Clearing/Member Rate	NA	\$2,000	\$2,000

Jacksonville International Airport Weekly Average Temperature (WVF)

Rate Type	Change	New Initial	New Maintenance
4 Weeks to Expiration			
Customer Rate	NA	\$6,750	\$5,000
Clearing/Member Rate	NA	\$5,000	\$5,000
3 Weeks to Expiration			
Customer Rate	NA	\$5,400	\$4,000
Clearing/Member Rate	NA	\$4,000	\$4,000
2 Weeks to Expiration			
Customer Rate	NA	\$4,050	\$3,000
Clearing/Member Rate	NA	\$3,000	\$3,000
1 Week to Expiration			
Customer Rate	NA	\$2,700	\$2,000
Clearing/Member Rate	NA	\$2,000	\$2,000

Little Rock Adams Field Airport Weekly Average Temperature (WVG)

Rate Type	Change	New Initial	New Maintenance
4 Weeks to Expiration			
Customer Rate	NA	\$6,750	\$5,000
Clearing/Member Rate	NA	\$5,000	\$5,000
3 Weeks to Expiration			
Customer Rate	NA	\$5,400	\$4,000
Clearing/Member Rate	NA	\$4,000	\$4,000
2 Weeks to Expiration			
Customer Rate	NA	\$4,050	\$3,000
Clearing/Member Rate	NA	\$3,000	\$3,000
1 Week to Expiration			
Customer Rate	NA	\$2,700	\$2,000
Clearing/Member Rate	NA	\$2,000	\$2,000

Los Angeles USC Campus Weekly Average Temperature (WVH)

Rate Type	Change	New Initial	New Maintenance
4 Weeks to Expiration			
Customer Rate	NA	\$5,400	\$4,000
Clearing/Member Rate	NA	\$4,000	\$4,000
3 Weeks to Expiration			
Customer Rate	NA	\$4,050	\$3,000
Clearing/Member Rate	NA	\$3,000	\$3,000
2 Weeks to Expiration			
Customer Rate	NA	\$2,700	\$2,000
Clearing/Member Rate	NA	\$2,000	\$2,000
1 Week to Expiration			
Customer Rate	NA	\$1,350	\$1,000
Clearing/Member Rate	NA	\$1,000	\$1,000

Raleigh Durham International Airport Weekly Average Temperature (WVK)

Rate Type	Change	New Initial	New Maintenance
4 Weeks to Expiration			
Customer Rate	NA	\$6,750	\$5,000
Clearing/Member Rate	NA	\$5,000	\$5,000
3 Weeks to Expiration			
Customer Rate	NA	\$5,400	\$4,000
Clearing/Member Rate	NA	\$4,000	\$4,000
2 Weeks to Expiration			
Customer Rate	NA	\$4,050	\$3,000
Clearing/Member Rate	NA	\$3,000	\$3,000
1 Week to Expiration			
Customer Rate	NA	\$2,700	\$2,000
Clearing/Member Rate	NA	\$2,000	\$2,000

Washington Reagan Airport Weekly Average Temperature (WVU)

Rate Type	Change	New Initial	New Maintenance
4 Weeks to Expiration			
Customer Rate	NA	\$6,750	\$5,000
Clearing/Member Rate	NA	\$5,000	\$5,000
3 Weeks to Expiration			
Customer Rate	NA	\$5,400	\$4,000
Clearing/Member Rate	NA	\$4,000	\$4,000
2 Weeks to Expiration			
Customer Rate	NA	\$4,050	\$3,000
Clearing/Member Rate	NA	\$3,000	\$3,000
1 Week to Expiration			
Customer Rate	NA	\$2,700	\$2,000
Clearing/Member Rate	NA	\$2,000	\$2,000