

## Advisory Notice

Clearing House

08-30

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, February 25, 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., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below. These margins are effective close of business on **Tuesday, February 26, 2008.**

### SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CBOT Agricultural Futures Outright Rates

Oats (CBOT) (O)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$608	\$450	\$878	\$650
Hedge/Member	Increase	\$450	\$450	\$650	\$650

Rough Rice (CBOT) (14)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$1,013	\$750
Hedge/Member	Increase	\$500	\$500	\$750	\$750

#### CME Security Futures Outright Rates

AstraZeneca PLC (AZ9)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	8.00%	8.00%
Customer Rate	NA	20.00%	20.00%

China Mobile Limited (CHL)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	10.00%	10.00%
Customer Rate	NA	20.00%	20.00%

Deutsche Telekom AG (DT9)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	6.00%	6.00%
Customer Rate	NA	20.00%	20.00%

LG. Philips LCD Co., Ltd. (LPL)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	11.00%	11.00%
Customer Rate	NA	20.00%	20.00%

Mobile Telesystems OJSC (MBT)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	10.00%	10.00%
Customer Rate	NA	20.00%	20.00%

Mitsubishi UFJ Financial Group (MTU)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	8.00%	8.00%
Customer Rate	NA	20.00%	20.00%

NetEase.com, Inc. (NTE)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	18.00%	18.00%
Customer Rate	NA	20.00%	20.00%

Qimonda AG (QI9)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Royal Dutch Shell plc – CL. A (RDS)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	6.00%	6.00%
Customer Rate	NA	20.00%	20.00%

SK Telecom Co., Ltd. (SKM)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	7.00%	7.00%
Customer Rate	NA	20.00%	20.00%

Sony Corporation (SNE)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	8.00%	8.00%
Customer Rate	NA	20.00%	20.00%

Tata Motors, Ltd. (TTM)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	8.00%	8.00%
Customer Rate	NA	20.00%	20.00%

**CME Security Futures Intra-Commodity Spread Rates**

AstraZeneca PLC (AZ9) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

China Mobile Limited (CHL) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Deutsche Telekom AG (DT9) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

LG. Philips LCD Co., Ltd. (LPL) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Mobile Telesystems OJSC (MBT) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Mitsubishi UFJ Financial Group (MTU) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

NetEase.com, Inc. (NTE) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Qimonda AG (QI9) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Royal Dutch Shell plc – CL. A (RDS) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

SK Telecom Co., Ltd. (SKM) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Sony Corporation (SNE) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Tata Motors, Ltd. (TTM) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

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