

Advisory Notice

Clearing House

08-390

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Monday, December 8th, 2008**

DATE: Friday, December 5th, 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 on **Monday, December 8th, 2008**.

CME Security Futures Outright Rates

One Chicago Select Index XOEA (XOA)

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

One Chicago Select Index XOEB (XOB)

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

One Chicago Select Index XOEC (XOC)

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

One Chicago Select Index XOED (XOD)

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

One Chicago Select Index XOOE (XOE)

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

One Chicago Select Index XOEF (XOF)

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

One Chicago Select Index XOEG (XOG)

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

One Chicago Select Index XOEH (XOH)

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

CME Security Futures Intra-Commodity Spread Rates

One Chicago Select Index XOEA (XOA) - All Months

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

One Chicago Select Index XOEB (XOB) - All Months

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

One Chicago Select Index XOEC (XOC) - All Months

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

One Chicago Select Index XOED (XOD) - All Months

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

One Chicago Select Index XOEI (XOE) - All Months

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

One Chicago Select Index XOEF (XOF) - All Months

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

One Chicago Select Index XOEG (XOG) - All Months

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

One Chicago Select Index XOEH (XOH) - All Months

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