

Advisory Notice

Clearing House

08-182

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, August 13, 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 at the close of business on **Thursday, August 14, 2008.**

CBOT Agricultural Futures Outright Rates

Wheat (CBOT) (W)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Speculative - Old Crop	Increase	\$3,645	\$2,700	\$4,050	\$3,000
Hedge/Member - Old Crop	Increase	\$2,700	\$2,700	\$3,000	\$3,000
Speculative - New Crop	Increase	\$3,645	\$2,700	\$4,050	\$3,000
Hedge/Member - New Crop	Increase	\$2,700	\$2,700	\$3,000	\$3,000
Delivery Month - Spec	Increase	\$3,645	\$2,700	\$4,050	\$3,000
Delivery Month - Hedge/Member	Increase	\$2,700	\$2,700	\$3,000	\$3,000

Mini-Wheat (CBOT) (YW)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Speculative - Old Crop	Increase	\$729	\$540	\$810	\$600
Hedge/Member - Old Crop	Increase	\$540	\$540	\$600	\$600
Speculative - New Crop	Increase	\$729	\$540	\$810	\$600
Hedge/Member - New Crop	Increase	\$540	\$540	\$600	\$600
Delivery Month - Spec	Increase	\$729	\$540	\$810	\$600
Delivery Month - Hedge/Member	Increase	\$540	\$540	\$600	\$600