

Advisory Notice

Clearing House

08-265

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Monday, October 6th, 2008**

DATE: Friday, October 3rd, 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 **Monday, October 6th**.

CME Agricultural Futures Outright Rates

Live Cattle (LC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,080	\$800	\$1,485	\$1,100
Hedge/Member	Increase	\$800	\$800	\$1,100	\$1,100
Delivery Month - Spec	Increase	\$1,080	\$800	\$1,485	\$1,100
Delivery Month - Hedge/Member	Increase	\$800	\$800	\$1,100	\$1,100

Feeder Cattle (FC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,485	\$1,100	\$2,025	\$1,500
Hedge/Member	Increase	\$1,100	\$1,100	\$1,500	\$1,500
Delivery Month - Spec	Increase	\$1,485	\$1,100	\$2,025	\$1,500
Delivery Month - Hedge/Member	Increase	\$1,100	\$1,100	\$1,500	\$1,500

Goldman Sachs Commodity Index (GI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$12,900	\$8,600	\$13,200	\$8,800
Hedge/Member	Increase	\$8,600	\$8,600	\$8,800	\$8,800

GSCI ER Futures (GA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Normal (Speculative)	Increase	\$5,700	\$3,800	\$6,300	\$4,200
Normal (Hedge/Member)	Increase	\$3,800	\$3,800	\$4,200	\$4,200