



Advisory Notice

Clearing House

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05-103

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: June 8, 2005

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.

Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following new Weather products listed below. These margins will become effective with the launch of these products on **Monday, June 20, 2005**.

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Weather Futures Outright Rates

Baltimore Monthly CDD (KV)

Rate Type	Initial	Maintenance
Spec	9.45%	7.00%
Hedge/Member	7.00%	7.00%

Baltimore Monthly HDD (HV)

Rate Type	Initial	Maintenance
Spec	6.21%	4.60%
Hedge/Member	4.60%	4.60%

Baltimore Seasonal CDD (BV)

Rate Type	Initial	Maintenance
Spec	2.03%	1.50%
Hedge/Member	1.50%	1.50%

Baltimore Seasonal HDD (A3)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

Barcelona Monthly CAT (G8)

Rate Type	Initial	Maintenance
Spec	4.46%	3.30%
Hedge/Member	3.30%	3.30%

Barcelona Monthly HDD (D8)

Rate Type	Initial	Maintenance
Spec	6.62%	4.90%
Hedge/Member	4.90%	4.90%

Barcelona Seasonal CAT (V8)

Rate Type	Initial	Maintenance
Spec	2.03%	1.50%
Hedge/Member	1.50%	1.50%

Barcelona Seasonal HDD (P8)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

Detroit Monthly CDD (KK)

Rate Type	Initial	Maintenance
Spec	12.15%	9.00%
Hedge/Member	9.00%	9.00%

Detroit Monthly HDD (HK)

Rate Type	Initial	Maintenance
Spec	7.02%	5.20%
Hedge/Member	5.20%	5.20%

Detroit Seasonal CDD (B8)

Rate Type	Initial	Maintenance
Spec	1.76%	1.30%
Hedge/Member	1.30%	1.30%

Detroit Seasonal HDD (A8)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

Essen Monthly CAT (G4)

Rate Type	Initial	Maintenance
Spec	4.73%	3.50%
Hedge/Member	3.50%	3.50%

Essen Monthly HDD (D4)

Rate Type	Initial	Maintenance
Spec	6.75%	5.00%
Hedge/Member	5.00%	5.00%

Essen Seasonal CAT (V4)

Rate Type	New Initial	Maintenance
Spec	2.57%	1.90%
Hedge/Member	1.90%	1.90%

Essen Seasonal HDD (P4)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

Madrid Monthly CAT (GQ)

Rate Type	Initial	Maintenance
Spec	4.46%	3.30%
Hedge/Member	3.30%	3.30%

Madrid Monthly HDD (DQ)

Rate Type	Initial	Maintenance
Spec	6.62%	4.90%
Hedge/Member	4.90%	4.90%

Madrid Seasonal CAT (VL)

Rate Type	Initial	Maintenance
Spec	2.03%	1.50%
Hedge/Member	1.50%	1.50%

Madrid Seasonal HDD (PL)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

Rome Monthly CAT (G9)

Rate Type	New Initial	Maintenance
Spec	4.46%	3.30%
Hedge/Member	3.30%	3.30%

Rome Monthly HDD (D9)

Rate Type	Initial	Maintenance
Spec	6.62%	4.90%
Hedge/Member	4.90%	4.90%

Rome Seasonal CAT (V9)

Rate Type	Initial	Maintenance
Spec	2.03%	1.50%
Hedge/Member	1.50%	1.50%

