



Advisory Notice

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TO: Clearing Member Firms
Chief Financial Officers
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Margin Managers

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: October 27, 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 CME Weather products listed below. These margins will become effective with the launch of these products on **Monday, October 31, 2005.**

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Weather Futures Outright Rates

Atlanta CDD Seasonal Weather Strips (K1J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	6.48%	4.80%
All Strip Contracts (Hedge/Member)	4.80%	4.80%

Baltimore CDD Seasonal Weather Strips (KVJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.29%	5.40%
All Strip Contracts (Hedge/Member)	5.40%	5.40%

Boston CDD Seasonal Weather Strips (KWJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	9.05%	6.70%
All Strip Contracts (Hedge/Member)	6.70%	6.70%

Chicago CDD Seasonal Weather Strips (K2J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.70%	5.70%
All Strip Contracts (Hedge/Member)	5.70%	5.70%

Cincinnati CDD Seasonal Weather Strips (K3J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.83%	5.80%
All Strip Contracts (Hedge/Member)	5.80%	5.80%

Dallas CDD Seasonal Weather Strips (K5J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.19%	3.10%
All Strip Contracts (Hedge/Member)	3.10%	3.10%

Des Moines CDD Seasonal Weather Strips (K9J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.70%	5.70%
All Strip Contracts (Hedge/Member)	5.70%	5.70%

Detroit CDD Seasonal Weather Strips (KKJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.83%	5.80%
All Strip Contracts (Hedge/Member)	5.80%	5.80%

Houston CDD Seasonal Weather Strips (KRJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	3.24%	2.40%
All Strip Contracts (Hedge/Member)	2.40%	2.40%

Kansas City CDD Seasonal Weather Strips (KXJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.70%	5.70%
All Strip Contracts (Hedge/Member)	5.70%	5.70%

Las Vegas CDD Seasonal Weather Strips (K0J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	3.11%	2.30%
All Strip Contracts (Hedge/Member)	2.30%	2.30%

Minneapolis CDD Seasonal Weather Strips (KQJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	11.75%	8.70%
All Strip Contracts (Hedge/Member)	8.70%	8.70%

New York CDD Seasonal Weather Strips (K4J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	6.75%	5.00%
All Strip Contracts (Hedge/Member)	5.00%	5.00%

Philadelphia CDD Seasonal Weather Strips (K6J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.29%	5.40%
All Strip Contracts (Hedge/Member)	5.40%	5.40%

Portland CDD Seasonal Weather Strips (K7J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	14.45%	10.70%
All Strip Contracts (Hedge/Member)	10.70%	10.70%

Sacramento CDD Seasonal Weather Strips (KSJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	7.43%	5.50%
All Strip Contracts (Hedge/Member)	5.50%	5.50%

Salt Lake City CDD Seasonal Weather Strips (KUJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	10.80%	8.00%
All Strip Contracts (Hedge/Member)	8.00%	8.00%

Tucson CDD Seasonal Weather Strips (K8J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	3.38%	2.50%
All Strip Contracts (Hedge/Member)	2.50%	2.50%

Amsterdam CAT Seasonal Weather Strips (G2J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.73%	3.50%
All Strip Contracts (Hedge/Member)	3.50%	3.50%

Barcelona CAT Seasonal Weather Strips (G8J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.46%	3.30%
All Strip Contracts (Hedge/Member)	3.30%	3.30%

Berlin CAT Seasonal Weather Strips (G3J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.59%	3.40%
All Strip Contracts (Hedge/Member)	3.40%	3.40%

Essen CAT Seasonal Weather Strips (G4J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.59%	3.40%
All Strip Contracts (Hedge/Member)	3.40%	3.40%

London CAT Seasonal Weather Strips (G0J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.19%	3.10%
All Strip Contracts (Hedge/Member)	3.10%	3.10%

Madrid CAT Seasonal Weather Strips (GQJ)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.46%	3.30%
All Strip Contracts (Hedge/Member)	3.30%	3.30%

Paris CAT Seasonal Weather Strips (G1J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.46%	3.30%
All Strip Contracts (Hedge/Member)	3.30%	3.30%

Rome CAT Seasonal Weather Strips (G9J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.46%	3.30%
All Strip Contracts (Hedge/Member)	3.30%	3.30%

Stockholm CAT Seasonal Weather Strips (G5J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	4.19%	3.10%
All Strip Contracts (Hedge/Member)	3.10%	3.10%

CME Weather Futures Inter-Commodity Spread Rates

Chicago CDD Seasonal Weather Strips (K2J)
vs. Cincinnati CDD Seasonal Weather Strips (K3J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	40.00%	40.00%

Chicago CDD Seasonal Weather Strips (K2J)
vs. Des Moines CDD Seasonal Weather Strips (K9J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	50.00%	50.00%

Cincinnati CDD Seasonal Weather Strips (K3J)
vs. Des Moines CDD Seasonal Weather Strips (K9J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	40.00%	40.00%

Dallas CDD Seasonal Weather Strips (K5J)
vs. Houston CDD Seasonal Weather Strips (KRJ) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	50.00%	50.00%

Des Moines CDD Seasonal Weather Strips (K9J)
vs. Minneapolis CDD Seasonal Weather Strips (KQJ) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	40.00%	40.00%

Las Vegas CDD Seasonal Weather Strips (K0J)
vs. Tucson CDD Seasonal Weather Strips (K8J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	40.00%	40.00%

New York CDD Seasonal Weather Strips (K4J)
vs. Boston CDD Seasonal Weather Strips (KWJ) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	40.00%	40.00%

New York CDD Seasonal Weather Strips (K4J)
vs. Philadelphia CDD Seasonal Weather Strips (K6J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	60.00%	60.00%

Philadelphia CDD Seasonal Weather Strips (K6J)
vs. Boston CDD Seasonal Weather Strips (KWJ) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	40.00%	40.00%

London CAT Seasonal Weather Strips (G0J)
vs. Amsterdam CAT Seasonal Weather Strips (G2J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	50.00%	50.00%

London CAT Seasonal Weather Strips (G0J)
vs. Paris CAT Seasonal Weather Strips (G1J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	50.00%	50.00%

Paris CAT Seasonal Weather Strips (G1J)
vs. Amsterdam CAT Seasonal Weather Strips (G2J) (1:1)

Rate Type	Initial	Maintenance
Spread Credit Rate	50.00%	50.00%

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