

Advisory Notice

Clearing House

07-42

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: February 16, 2007

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. and Chicago Board of Trade Performance Bond staff approved the performance bond requirements for the new **CBOT Dow Jones Real Estate Index** product listed below. These margins will become effective at the launch of this product on **Wednesday, February 21, 2007**.

The staff recommendations are listed below:

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CBOT Stock Index Futures Outright Rates

CBOT Dow Jones Real Estate Index (JR)

Rate Type	Initial	Maintenance
Spec	\$1,688	\$1,350
Hedge/Member	\$1,350	\$1,350

CBOT Stock Index Futures Inter-Commodity Spread Rates

Dow Jones (CBOT) (11) vs. CBOT Dow Jones Real Estate Index (JR) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	80.00%	80.00%

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these performance bond changes.