

Advisory Notice

Clearing House

07-182

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: August 5, 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., Performance Bond staff approved the performance bond requirements for the following products listed below. These margins will become effective with the launch of these products on **Monday, August 6, 2007**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Weather Futures Outright Rates

CME-Carvill Hurricane Index Cat-In-A-Box (HP1)

Rate Type	Initial	Maintenance
Spec	\$2,700	\$2,000
Hedge/Member	\$2,000	\$2,000

CME-Carvill Hurricane Index Seasonal Cat-In-A-Box (HPA)

Rate Type	Initial	Maintenance
Spec	\$2,700	\$2,000
Hedge/Member	\$2,000	\$2,000

CME-Carvill Hurricane Index Seasonal Maximum Cat-In-A-Box (HPM)

Rate Type	Initial	Maintenance
Spec	\$2,700	\$2,000
Hedge/Member	\$2,000	\$2,000

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