

Advisory Notice

Clearing House

07-186

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: August 6, 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 following products listed below. These margins will become effective at the close of business on **Tuesday, August 7, 2007**

The staff recommendations are listed below:

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Volatility Scan Range

Product Name	Change	Current	New
Eurodollars (ED)	Increase	1.5%	3.0%
British Pound (BP)	Decrease	1.5%	1.0%
Euro FX (EC)	Decrease	1.5%	1.0%
Swiss Franc (SF)	Decrease	1.5%	1.0%

CBOT Volatility Scan Range

Product Name	Change	Current	New
Dow (11)	Increase	2.0%	3.0%
Fed Funds (41)	Increase	1.0%	1.5%

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