

Advisory Notice

Clearing House

07-278

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: CME Clearing

SUBJECT: **Change to Chicago Mercantile Exchange Inc. ("CME Clearing") Security Deposit Procedure**

DATE: November 15, 2007

CME Clearing has initiated a change in its custody practice relating to Treasury and agency securities posted with CME Clearing in satisfaction of clearing firm security deposit requirements. CME Clearing has begun the process of concentrating clearing firm Treasury and agency securities posted with CME Clearing to satisfy clearing firm security deposit requirements to a new custody account established at JPMorgan Chase Bank ("Chase").

The delivery instructions for the new custody account are:

JPM/Cust/G13466
ABA 021000021
Account: CME
Attn: Barbara Huether

Effective immediately, any delivery of a Treasury or an agency security that a clearing firm intends to make in conjunction with its security deposit requirement should utilize the delivery instructions above.

Effective immediately, clearing firms who wish to withdraw excess securities posted to CME Clearing in satisfaction of security deposit required are free to utilize existing procedure. CME Clearing will ensure that the security is delivered to the appropriate custodian and clearing firm account, from its account at Chase.

Please also note that, consistent with existing procedure, CME Clearing will automatically transmit security maturity and coupon payments from its account at Chase to bank accounts currently utilized by each clearing firm.

Questions on any of the above can be addressed to Marcos Garcia, Senior Operations Specialist, at 312/930-2327; or The Financial Unit at 312/207-2594.