

## Advisory Notice

Clearing House

07-207

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: September 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.**

As per the normal review of market volatility to ensure adequate collateral coverage, the CME Group Performance Bond staff approved the performance bond requirements for the products listed below. These margins will become effective at the close of business on **Thursday, September 6, 2007**.

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CBOT Agricultural Futures Outright Rates

##### Wheat (CBOT) (W)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,890	\$1,400	\$2,025	\$1,500
Hedge/Member	Increase	\$1,400	\$1,400	\$1,500	\$1,500

##### Mini-Wheat (CBOT) (YW)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$378	\$280	\$405	\$300
Hedge/Member	Increase	\$280	\$280	\$300	\$300

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