

Advisory Notice

Clearing House

07-310

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: December 17, 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 Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following products listed below.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

**Please note the ratio change to CME INDEX FUTURES -- INTER-COMMODITY RATES
Effective Tuesday, December 18, 2007**

Yen-based Nikkei (N1) vs. NIKKEI 225 Stock Index (NK) Ratio (9:8)

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