



Advisory Notice

Clearing House

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07-65 UPDATED

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: March 9, 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 new Weather products listed below. These margins will become effective with the launch of these products on **Monday, March 12, 2007.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Weather Futures Outright Rates

Eastern U.S. Hurricane Index Futures (HX1)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Florida Hurricane Index Futures (HF1)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Gulf Coast Hurricane Index Futures (HG1)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Northern Atlantic Coast Hurricane Index Futures (HN1)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Southern Atlantic Coast Hurricane Index Futures (HS1)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

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