



Advisory Notice

Clearing House

20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

312/930.3170 tel
312/930.3187 fax

07-87

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: April 12, 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, April 13, 2007.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Weather Futures Outright Rates

Atlanta Weekly Average Temperature Index (H11)

Rate Type	Initial	Maintenance
Spec	6.75%	5.00%
Hedge/Member	5.00%	5.00%

Baltimore Weekly Average Temperature Index (HV1)

Rate Type	Initial	Maintenance
Spec	6.75%	5.00%
Hedge/Member	5.00%	5.00%

Boston Weekly Average Temperature Index (HW1)

Rate Type	Initial	Maintenance
Spec	6.75%	5.00%
Hedge/Member	5.00%	5.00%

Chicago Weekly Average Temperature Index (H21)

Rate Type	Initial	Maintenance
Spec	12.15%	9.00%
Hedge/Member	9.00%	9.00%

Cincinnati Weekly Average Temperature Index (H31)

Rate Type	Initial	Maintenance
Spec	9.45%	7.00%
Hedge/Member	7.00%	7.00%

Dallas Weekly Average Temperature Index (H51)

Rate Type	Initial	Maintenance
Spec	8.10%	6.00%
Hedge/Member	6.00%	6.00%

Des Moines Weekly Average Temperature Index (H91)

Rate Type	Initial	Maintenance
Spec	12.15%	9.00%
Hedge/Member	9.00%	9.00%

Detroit Weekly Average Temperature Index (HK1)

Rate Type	Initial	Maintenance
Spec	9.45%	7.00%
Hedge/Member	7.00%	7.00%

Houston Weekly Average Temperature Index (HR1)

Rate Type	Initial	Maintenance
Spec	5.40%	4.00%
Hedge/Member	4.00%	4.00%

Kansas City Weekly Average Temperature Index (KX1)

Rate Type	Initial	Maintenance
Spec	10.80%	8.00%
Hedge/Member	8.00%	8.00%

Las Vegas Weekly Average Temperature Index (H01)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

Minneapolis Weekly Average Temperature Index (HQ1)

Rate Type	Initial	Maintenance
Spec	13.50%	10.00%
Hedge/Member	10.00%	10.00%

New York Weekly Average Temperature Index (H41)

Rate Type	Initial	Maintenance
Spec	6.75%	5.00%
Hedge/Member	5.00%	5.00%

Philadelphia Weekly Average Temperature Index (H61)

Rate Type	Initial	Maintenance
Spec	6.75%	5.00%
Hedge/Member	5.00%	5.00%

Portland Weekly Average Temperature Index (H71)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

Sacramento Weekly Average Temperature Index (KS1)

Rate Type	Initial	Maintenance
Spec	2.70%	2.00%
Hedge/Member	2.00%	2.00%

Salt Lake City Weekly Average Temperature Index (HA1)

Rate Type	Initial	Maintenance
Spec	9.45%	7.00%
Hedge/Member	7.00%	7.00%

Tucson Weekly Average Temperature Index (H81)

Rate Type	Initial	Maintenance
Spec	4.05%	3.00%
Hedge/Member	3.00%	3.00%

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