



Advisory Notice

Clearing House

07-187

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: August 10, 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 products listed below. These changes will become effective with the intra-day cycle on **Monday, August 13, 2007.**

CME Volatility Scan Range

Product Name	Change	Current	New
S&P 500/ Barra Growth Index (SG)	Increase	2.0%	3.0%
S&P 500/ Barra Value Index (SU)	Increase	2.0 %	3.0%

Core and reserve rates have been adjusted for the products mentioned below.

	Core	Reserve	Total P.B. Requirement	Concentration Additional	Total P.B. Requirement with Concentration
S&P 500 (SP)	\$ 7,700	\$6,300	\$14,00	\$3,500	\$17,500
E-Mini S&P 500(ES)	\$ 1,540	\$1,260	\$2,800	\$700	\$ 3,500
S&P 500/ Barra Growth Index (SG)	\$3,500	\$3,500	\$7,000	\$1,750	\$8,750
S&P 500/Barra Value Index (SU)	\$4,900	\$2,100	\$7,000	\$1,750	\$8,750
Dow (DO)	\$7,875	\$3,375	\$11,250	\$0	\$11,250
Dow (11)	\$3,150	\$1,350	\$4,500	\$0	\$4,500
Mini-Dow (YM)	\$1,575	\$675	\$2,250	\$0	\$2,250

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