

## Advisory Notice

Clearing House

07-253

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: October 22, 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. These margins will become effective at the close of business on **Wednesday, October 24, 2007**.

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

#### CBOT Agricultural Futures Outright Rates

##### CBOT OTC Ethanol Gulf Coast Basis Swap (75)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$4,050	\$3,000	\$2,700	\$2,000
Hedge/Member	Decrease	\$3,000	\$3,000	\$2,000	\$2,000

##### CBOT OTC Ethanol Los Angeles Basis Swap (74)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$4,050	\$3,000	\$2,700	\$2,000
Hedge/Member	Decrease	\$3,000	\$3,000	\$2,000	\$2,000

##### CBOT OTC Ethanol New York Harbor Basis Swap (73)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$4,050	\$3,000	\$2,000	\$2,000
Hedge/Member	Decrease	\$3,000	\$3,000	\$2,000	\$2,000

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