



Advisory Notice

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07-106

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: May 4, 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 Weather products listed below. These margins will become effective with the close of business on **Monday, May 7, 2007**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Weather Futures Outright Rates

Calgary CAT Monthly (V2)

Rate Type	Initial	Maintenance
Spec	45.50%	33.70%
Hedge/Member	33.70%	33.70%

Calgary CAT Seasonal Weather Strips (V2J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	27.00%	20.00%
All Strip Contracts (Hedge/Member)	20.00%	20.00%

Edmonton CAT Monthly (V4)

Rate Type	Initial	Maintenance
Spec	46.58%	34.50%
Hedge/Member	34.50%	34.50%

Edmonton CAT Seasonal Weather Strips (V4J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	33.75%	25.00%
All Strip Contracts (Hedge/Member)	25.00%	25.00%

Montreal CAT Monthly (V5)

Rate Type	Initial	Maintenance
Spec	17.15%	12.70%
Hedge/Member	12.70%	12.70%

Montreal CAT Seasonal Weather Strips (V5J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	16.20%	12.00%
All Strip Contracts (Hedge/Member)	12.00%	12.00%

Toronto CAT Monthly (V1)

Rate Type	Initial	Maintenance
Spec	23.90%	17.70%
Hedge/Member	17.70%	17.70%

Toronto CAT Seasonal Weather Strips (V1J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	16.20%	12.00%
All Strip Contracts (Hedge/Member)	12.00%	12.00%

Vancouver CAT Monthly (V8)

Rate Type	Initial	Maintenance
Spec	42.26%	31.30%
Hedge/Member	31.30%	31.30%

Vancouver CAT Seasonal Weather Strips (V8J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	27.00%	20.00%
All Strip Contracts (Hedge/Member)	20.00%	20.00%

Winnipeg CAT Monthly (V9)

Rate Type	Initial	Maintenance
Spec	30.92%	22.90%
Hedge/Member	22.90%	22.90%

Winnipeg CAT Seasonal Weather Strips (V9J)

Rate Type	Initial	Maintenance
All Strip Contracts (Speculative)	18.90%	14.00%
All Strip Contracts (Hedge/Member)	14.00%	14.00%

CME Weather Futures Intra-Commodity Spread Rates

Calgary CAT Monthly (V2) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$270	\$200
Hedge/Member	N/A	\$200	\$200

Edmonton CAT Monthly (V4) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$270	\$200
Hedge/Member	N/A	\$200	\$200

Montreal CAT Monthly (V5) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$270	\$200
Hedge/Member	N/A	\$200	\$200

Toronto CAT Monthly (V1) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$270	\$200
Hedge/Member	N/A	\$200	\$200

Vancouver CAT Monthly (V8) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$270	\$200
Hedge/Member	N/A	\$200	\$200

Winnipeg CAT Monthly (V9) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$270	\$200
Hedge/Member	N/A	\$200	\$200

CME Weather Futures Inter-Commodity Spread Rates

Calgary CAT Monthly (V2) vs. Calgary CAT Seasonal Weather Strips (V2J) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Edmonton CAT Monthly (V4) vs. Edmonton CAT Seasonal Weather Strips (V4J) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Montreal CAT Monthly (V5) vs. Montreal CAT Seasonal Weather Strips (V5J) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Toronto CAT Monthly (V1) vs. Toronto CAT Seasonal Weather Strips (V1J) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Vancouver CAT Monthly (V8) vs. Vancouver CAT Seasonal Weather Strips (V8J) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Winnipeg CAT Monthly (V9) vs. Winnipeg CAT Seasonal Weather Strips (V9J) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

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