



Advisory Notice

Clearing House

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: June 14, 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 products listed below. These margins will become effective with the launch of these products on **Monday, June 18, 2007**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Index Futures Outright Rates

CME Credit Index Event Contracts (CH2)

Rate Type	Initial	Maintenance
Spec	\$1,013	\$750
Hedge/Member	\$750	\$750

CME Security Futures Outright Rates

Developers Diversified Realty Corp. (DDR)

Rate Type	Initial	Maintenance
Clearing/Member Rate	4.50%	4.50%
Customer Rate	20.00%	20.00%

Johnson Controls, Inc. (JCI)

Rate Type	Initial	Maintenance
Clearing/Member Rate	6.00%	6.00%
Customer Rate	20.00%	20.00%

State Street Corp (STT)

Rate Type	Initial	Maintenance
Clearing/Member Rate	5.50%	5.50%
Customer Rate	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

Developers Diversified Realty Corp. (DDR) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	5.00%	5.00%

Johnson Controls, Inc. (JCI) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	5.00%	5.00%

State Street Corp (STT) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	5.00%	5.00%

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