

Advisory Notice

Clearing House

07-213

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: September 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.

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 **Tuesday, September 11, 2007.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Agricultural Futures Outright Rates

Live Cattle (LC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$945	\$700	\$1,080	\$800
Hedge/Member	Increase	\$700	\$700	\$800	\$800
Delivery Month - Spec	Increase	\$945	\$700	\$1,080	\$800
Delivery Month - Hedge/Member	Increase	\$700	\$700	\$800	\$800

Lean Hogs (LN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$810	\$600	\$1,215	\$900
Hedge/Member	Increase	\$600	\$600	\$900	\$900

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