



## 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: May 18, 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 margins will become effective on **Monday, May 21, 2007**,

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

#### CME Agricultural Futures Outright Rates

Milk (DA) Mths 02-05

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,350	\$1,000	\$1,755	\$1,300
Hedge/Member	Increase	\$1,000	\$1,000	\$1,300	\$1,300

Milk (DA) Mths 06-12

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,350	\$1,000	\$1,755	\$1,300
Hedge/Member	Increase	\$1,000	\$1,000	\$1,300	\$1,300

### CME Currency Futures Outright Rates

CME Chinese Renminbi/U.S. Dollar (RMB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$540	\$400	\$743	\$550
Hedge/Member	Increase	\$400	\$400	\$550	\$550

Cross Rate Chinese Renminbi/Japanese Yen (RMY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥310,500	¥230,000	¥337,500	¥250,000
Hedge/Member	Increase	¥230,000	¥230,000	¥250,000	¥250,000

### CME Index Futures Outright Rates

CME E-mini FTSE/Xinhua China 25 Index (FXN)

Rate Type	Initial	Maintenance
Spec	\$5,000	\$4,000
Hedge/Member	\$4,000	\$4,000

### CME Index Futures Intra-Commodity Spread Rates

CME E-mini FTSE/Xinhua China 25 Index (FXN) - All Months

Rate Type	Change	Initial	Maintenance
Spec	N/A	\$54	\$43
Hedge/Member	N/A	\$43	\$43

### CME Index Futures Inter-Commodity Spread Rates

CME E-mini FTSE/Xinhua China 25 Index (FXN) vs.  
Nasdaq-100 Index (ND) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

CME E-mini FTSE/Xinhua China 25 Index (FXN) vs.  
NIKKEI 225 Stock Index (NK) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

CME E-mini FTSE/Xinhua China 25 Index (FXN) vs.  
Russell 2000 Stock Index (RL) (5:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

CME E-mini FTSE/Xinhua China 25 Index (FXN) vs.  
S&P 500 Stock Index (SP) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

E-Mini MSCI EAFE Index Futures (EFE) vs.  
CME E-mini FTSE/Xinhua China 25 Index (FXN) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	75.00%	75.00%

**CME Weather Futures Outright Rates**

Eastern U.S. Hurricane Seasonal Index (HXA)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Eastern U.S. Hurricane Seasonal Maximum Index (HXM)

Rate Type	Initial	Maintenance
Spec	\$500	\$500
Hedge/Member	\$500	\$500

Florida Hurricane Seasonal Index (HFA)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Florida Hurricane Seasonal Maximum Index (HFM)

Rate Type	Initial	Maintenance
Spec	\$500	\$500
Hedge/Member	\$500	\$500

Gulf Coast Hurricane Seasonal Index (HGA)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Gulf Coast Hurricane Seasonal Maximum Index (HGM)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Northern Atlantic Coast Hurricane Seasonal Index (HNA)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Northern Atlantic Coast Hurricane Seasonal Maximum Index (HNM)

Rate Type	Initial	Maintenance
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Southern Atlantic Coast Hurricane Seasonal Index (HSA)

<b>Rate Type</b>	<b>Initial</b>	<b>Maintenance</b>
Spec	\$675	\$500
Hedge/Member	\$500	\$500

Southern Atlantic Coast Hurricane Seasonal Maximum Index (HSS)

<b>Rate Type</b>	<b>Initial</b>	<b>Maintenance</b>
Spec	\$675	\$500
Hedge/Member	\$500	\$500

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