



Advisory Notice

Clearing House

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07-125 **REVISED**

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: June 1, 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 **Wednesday, June 6, 2007**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

Please note that the margins levels for Weekly Weather will no longer be percent based. Schedule is as follows:

CME Weather Futures Outright Rates

Atlanta Weekly Average Temperature Index (H11)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$5,400	\$4,000
10 Days or more to expire	\$6,750	\$5,000

Baltimore Weekly Average Temperature Index (HV1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Boston Weekly Average Temperature Index (HW1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Chicago Weekly Average Temperature Index (H21)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$5,400	\$4,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Cincinnati Weekly Average Temperature Index (H31)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Dallas Weekly Average Temperature Index (H51)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$5,400	\$4,000
10 Days or more to expire	\$6,750	\$5,000

Des Moines Weekly Average Temperature Index (H91)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Detroit Weekly Average Temperature Index (HK1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Houston Weekly Average Temperature Index (HR1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$5,400	\$4,000
10 Days or more to expire	\$6,750	\$5,000

Kansas City Weekly Average Temperature Index (KX1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Las Vegas Weekly Average Temperature Index (H01)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$5,400	\$4,000
10 Days or more to expire	\$6,750	\$5,000

Minneapolis Weekly Average Temperature Index (HQ1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$5,400	\$4,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

New York Weekly Average Temperature Index (H41)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Philadelphia Weekly Average Temperature Index (H61)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$6,750	\$5,000
10 Days or more to expire	\$8,100	\$6,000

Portland Weekly Average Temperature Index (H71)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$1,350	\$1,000
6 Days or less to expire	\$2,700	\$2,000
9 Days or less to expire	\$4,050	\$3,000
10 Days or more to expire	\$5,400	\$4,000

Sacramento Weekly Average Temperature Index (KS1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$1,350	\$1,000
6 Days or less to expire	\$2,700	\$2,000
9 Days or less to expire	\$4,050	\$3,000
10 Days or more to expire	\$5,400	\$4,000

Salt Lake City Weekly Average Temperature Index (HA1)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$2,700	\$2,000
6 Days or less to expire	\$4,050	\$3,000
9 Days or less to expire	\$5,400	\$4,000
10 Days or more to expire	\$6,750	\$5,000

Tucson Weekly Average Temperature Index (H81)

Rate Type	Initial	Maintenance
3 Days or less to expire	\$1,350	\$1,000
6 Days or less to expire	\$2,700	\$2,000
9 Days or less to expire	\$4,050	\$3,000
10 Days or more to expire	\$5,400	\$4,000

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