



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 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 New OneChicago Products listed below. These margins will become effective with the launch of these products on **Tuesday, June 5, 2007.**

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Security Futures Outright Rates

Alcatel-Lucent (ALU)

Rate Type	Initial	Maintenance
Clearing/Member Rate	11.00%	11.00%
Customer Rate	20.00%	20.00%

Barrick Gold Corp. (ABX)

Rate Type	Initial	Maintenance
Clearing/Member Rate	7.00%	7.00%
Customer Rate	20.00%	20.00%

BP plc (BP9)

Rate Type	Initial	Maintenance
Clearing/Member Rate	4.00%	4.00%
Customer Rate	20.00%	20.00%

The Black & Decker Corporation (BDK)

Rate Type	Initial	Maintenance
Clearing/Member Rate	8.00%	8.00%
Customer Rate	20.00%	20.00%

Franklin Resources, Inc. (BEN)

Rate Type	Initial	Maintenance
Clearing/Member Rate	5.00%	5.00%
Customer Rate	20.00%	20.00%

Goldcorp, Inc. (GG9)

Rate Type	Initial	Maintenance
Clearing/Member Rate	9.00%	9.00%
Customer Rate	20.00%	20.00%

Host Hotels & Resorts, Inc. (HST)

Rate Type	Initial	Maintenance
Clearing/Member Rate	5.00%	5.00%
Customer Rate	20.00%	20.00%

Kinross Gold Corp. (KGC)

Rate Type	Initial	Maintenance
Clearing/Member Rate	11.00%	11.00%
Customer Rate	20.00%	20.00%

Nortel Networks Corp. (NT9)

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

SAFECO Corporation (SAF)

Rate Type	Initial	Maintenance
Clearing/Member Rate	4.00%	4.00%
Customer Rate	20.00%	20.00%

Suntech Power Holdings Co. Ltd. (STP)

Rate Type	Initial	Maintenance
Clearing/Member Rate	10.00%	10.00%
Customer Rate	20.00%	20.00%

Talisman Energy Inc. (TLM)

Rate Type	Initial	Maintenance
Clearing/Member Rate	8.00%	8.00%
Customer Rate	20.00%	20.00%

Teva Pharmaceutical Industries Ltd (TEV)

Rate Type	Initial	Maintenance
Clearing/Member Rate	8.00%	8.00%
Customer Rate	20.00%	20.00%

Yamana Gold, Inc. (AUY)

Rate Type	Initial	Maintenance
Clearing/Member Rate	8.00%	8.00%
Customer Rate	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

Alcatel-Lucent (ALU) - All Months

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

Barrick Gold Corp. (ABX) - All Months

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

BP plc (BP9) - All Months

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

Franklin Resources, Inc. (BEN) - All Months

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

Goldcorp, Inc. (GG9) - All Months

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

Host Hotels & Resorts, Inc. (HST) - All Months

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

Kinross Gold Corp. (KGC) - All Months

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

Nortel Networks Corp. (NT9) - All Months

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

SAFECO Corporation (SAF) - All Months

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

Suntech Power Holdings Co. Ltd. (STP) - All Months

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

Talisman Energy Inc. (TLM) - All Months

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

Teva Pharmaceutical Industries Ltd (TEV) - All Months

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

The Black & Decker Corporation (BDK) - All Months

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

Yamana Gold, Inc. (AUY) - 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.