



Advisory Notice

Clearing House

20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

312/930.3170 tel
312/930.3187 fax

07-128

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: June 5, 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

CME Weather Futures Outright Rates

Eastern U.S. Hurricane Index (HX1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Eastern U.S. Hurricane Seasonal Index (HXA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Florida Hurricane Index Futures (HF1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Florida Hurricane Seasonal Index (HFA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Florida Hurricane Seasonal Maximum Index (HFM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$500	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Gulf Coast Hurricane Index (HG1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Gulf Coast Hurricane Seasonal Index (HGA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Gulf Coast Hurricane Seasonal Maximum Index (HGM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Northern Atlantic Coast Hurricane Index (HN1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Northern Atlantic Coast Hurricane Seasonal Index (HNA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Northern Atlantic Coast Seasonal Maximum Index (HNM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Southern Atlantic Coast Hurricane Index (HS1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Southern Atlantic Coast Hurricane Seasonal Index (HSA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

Southern Atlantic Coast Hurricane Seasonal Maximum Index (HSS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$2,700	\$2,000
Hedge/Member	Increase	\$500	\$500	\$2,000	\$2,000

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