

Advisory Notice

Clearing House

07-141

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: June 20, 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. and Chicago Board of Trade Performance Bond staff approved the performance bond requirements for the **CBOT Liquid 50 CDS** product listed below. These margins will become effective with the launch of this product on **Monday, June 25, 2007**.

The staff recommendations are listed below:

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CBOT Interest Rate Futures Outright Rates

CBOT Liquid 50 Credit Default Swap Index Futures (50)

Rate Type	Initial	Maintenance
Spec	\$2,700	\$2,000
Hedge/Member	\$2,000	\$2,000

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these performance bond changes.