



Advisory Notice

Clearing House

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07-158

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: June 29, 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 with the close of business on **Monday, July 2, 2007**.

SPAN[®] 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	\$1,755	\$1,300	\$2,025	\$1,500
Hedge/Member	Increase	\$1,300	\$1,300	\$1,500	\$1,500

Milk (DA) Mths 06-12

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,755	\$1,300	\$2,025	\$1,500
Hedge/Member	Increase	\$1,300	\$1,300	\$1,500	\$1,500

CME Currency Futures Outright Rates

Australian Dollar (AD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,148	\$850	\$1,350	\$1,000
Hedge/Member	Increase	\$850	\$850	\$1,000	\$1,000

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