



## 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: January 24, 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 Select Index J listed below. These margins will become effective with the launch of this product on **Thursday, January 25, 2007.**

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Security Futures Outright Rates

OneChicago Select Index J (XOJ)

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

#### CME Security Futures Intra-Commodity Spread Rates

OneChicago Select Index J (XOJ) - All Months

Rate Type	Change	New Initial	New 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.