



## Advisory Notice

Clearing House

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

312/930.3170 tel  
312/930.3187 fax

07-38

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: February 9, 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 newly listed OneChicago Single Stock Futures products listed below. These margins will become with the launch of these products on **Tuesday February 13, 2007.**

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

#### CME Security Futures Outright Rates

Avalonbay Communities Inc. (AVB)

Rate Type	Initial	Maintenance
Clearing/Member Rate	3.80%	3.80%
Customer Rate	20.00%	20.00%

Gannett Co., Inc. (GCI)

Rate Type	Initial	Maintenance
Clearing/Member Rate	3.40%	3.40%
Customer Rate	20.00%	20.00%

Windstream Corporation (WI9)

Rate Type	Initial	Maintenance
Clearing/Member Rate	5.20%	5.20%
Customer Rate	20.00%	20.00%

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

#### **Avalonbay Communities Inc. (AVB) - All Months**

<b>Rate Type</b>	<b>Initial</b>	<b>Maintenance</b>
Clearing/Member Rate	3.00%	3.00%
Customer Rate	5.00%	5.00%

#### **Gannett Co., Inc. (GCI) - All Months**

<b>Rate Type</b>	<b>Initial</b>	<b>Maintenance</b>
Clearing/Member Rate	3.00%	3.00%
Customer Rate	5.00%	5.00%

#### **Windstream Corporation (WI9) - All Months**

<b>Rate Type</b>	<b>Initial</b>	<b>Maintenance</b>
Clearing/Member Rate	3.00%	3.00%
Customer Rate	5.00%	5.00%

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