



## Advisory Notice

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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: March 26, 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 CME Index Futures product listed below. This Spread Ratio Change will become effective on **Tuesday, March 27, 2007.**

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

#### CME Index Futures Inter-Commodity Spread Rates

##### Spread Ratio Change

NIKKEI 225 Stock Index (NK) vs. Yen-based Nikkei (N1) **(7:6)**

Rate Type	Change	Current
Spread Credit Rate	N/A	98%

NIKKEI 225 Stock Index (NK) vs. Yen-based Nikkei (N1) **(10:9)**

Rate Type	Change	Current
Spread Credit Rate	98%	N/A

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