



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: August 1, 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 product listed below. These margins will become effective with the close of business on **Thursday, August 2, 2007.**

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Security Futures Outright Rates

The Kroger Co. (KR9)

Rate Type	Initial	Maintenance
Clearing/Member Rate	10.00%	10.00%
Customer Rate	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

The Kroger Co. (KR9) - All Months

Rate Type	Change	Initial	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.