



Advisory Notice

Clearing House

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

312/930.3170 tel
312/930.3187 fax

07-143

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: June 20, 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 K listed below. These margins will become effective with the launch of this product on **Thursday, June 21, 2007**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Security Futures Outright Rates

OneChicago Select Index K (XOK)

Rate Type	Initial	Maintenance
Clearing/Member Rate	4.00%	4.00%
Customer Rate	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

OneChicago Select Index K (XOK) - 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.