



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: July 23, 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 products listed below. These margins will become effective with the launch of these products on **Tuesday, July 24, 2007.**

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

AFLAC INCORPORATED (AFL)

Rate Type	Initial	Maintenance
Clearing/Member Rate	6.40%	6.40%
Customer Rate	20.00%	20.00%

American Capital Strategies, Ltd. (ACA)

Rate Type	Initial	Maintenance
Clearing/Member Rate	8.30%	8.30%
Customer Rate	20.00%	20.00%

Becton, Dickinson & Company (BDX)

Rate Type	Initial	Maintenance
Clearing/Member Rate	6.00%	6.00%
Customer Rate	20.00%	20.00%

Nike, Inc. Class B (9KE)

Rate Type	Initial	Maintenance
Clearing/Member Rate	7.70%	7.70%
Customer Rate	20.00%	20.00%

NORDSTROM, INC. (JWN)

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

NORTHERN TRUST CORPORATION (9TS)

Rate Type	Initial	Maintenance
Clearing/Member Rate	6.20%	6.20%
Customer Rate	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

AFLAC INCORPORATED (AFL) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	5.00%	5.00%

American Capital Strategies, Ltd. (ACA) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	5.00%	5.00%

Becton, Dickinson & Company (BDX) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	5.00%	5.00%

Nike, Inc. Class B (9KE) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	5.00%	5.00%

NORDSTROM, INC. (JWN) - All Months

Rate Type	Change	Initial	Maintenance
Clearing/Member Rate	N/A	3.00%	3.00%
Customer Rate	N/A	20.00%	20.00%

NORTHERN TRUST CORPORATION (9TS) - 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.