



Advisory Notice

Clearing House

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

312/930.3170 tel
312/930.3187 fax

07-39

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: February 12, 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 product listed below. These margins will become effective with the close of business on **Monday, February 12, 2007.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Agricultural Futures Intra-Commodity Spread Rates

Live Cattle (LC) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Delivery Month - Spec	Decrease	\$1,620	\$1,200	\$1,080	\$800
Delivery Month - Hedge	Decrease	\$1,200	\$1,200	\$800	\$800

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