



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: March 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 new CME Dry Whey Futures product listed below. These margins will become effective with the launch of this product on **Monday, March 19, 2007.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Agricultural Futures Outright Rates

CME Dry Whey Futures (DY)

Rate Type	Initial	Maintenance
Spec	\$1,215	\$900
Hedge/Member	\$900	\$900

CME Agricultural Futures Intra-Commodity Spread Rates

CME Dry Whey Futures (DY) - All Months

Rate Type	Initial	Maintenance
Spec	\$270	\$200
Hedge/Member	\$200	\$200

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