

## Advisory Notice

Clearing House

08-195

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Friday, August 22<sup>nd</sup>, 2008.

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to:**  
<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html> **and subscribe to the Performance Bond Rates Advisory Notices listserver.**

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below. The rates are effective at the close of business on **Monday, August 25<sup>th</sup>, 2008.**

### CME Currency Futures Outright Rates

#### British Pound (BP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,890	\$1,400	\$2,025	\$1,500
Hedge/Member	Increase	\$1,400	\$1,400	\$1,500	\$1,500

#### Canadian Dollar (CD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,755	\$1,300	\$2,025	\$1,500
Hedge/Member	Increase	\$1,300	\$1,300	\$1,500	\$1,500

#### Cross Rate Euro FX /Polish Zloty (Z)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	EUR1,890	EUR1,400	EUR2,160	EUR1,600
Hedge/Member	Increase	EUR1,400	EUR1,400	EUR1,600	EUR1,600

Polish Zloty (PZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$4,050	\$3,000	\$4,725	\$3,500
Hedge/Member	Increase	\$3,000	\$3,000	\$3,500	\$3,500

**FXMS Currency Spot Outright Rates**

British Pound Spot (GBPUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,890	\$1,400	\$2,025	\$1,500
Hedge/Member	Increase	\$1,400	\$1,400	\$1,500	\$1,500

Canadian Dollar Spot (USDCA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	CAD1,870	CAD1,385	CAD2,120	CAD1,570
Hedge/Member	Increase	CAD1,385	CAD1,385	CAD1,570	CAD1,570