

## Advisory Notice

Clearing House

07-279

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: November 16, 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.***

As per the normal review of market volatility to ensure adequate collateral coverage, the CME Group, Performance Bond staff approved the performance bond requirement changes for the following products listed below. These margins will become effective at the close of business on **Monday, November 19, 2007.**

### **SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS**

#### **CBOT Metal Futures Outright Rates**

100 oz. Gold Futures (38)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2319	\$1710	\$3,362	\$2,490
Hedge/Member	Increase	\$1710	\$1710	\$2,490	\$2,490

Mini-Sized Gold Futures (YG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$770	\$570	\$1,121	\$830
Hedge/Member	Increase	\$570	\$570	\$830	\$830

### CME Currency Outright Rates

#### Canadian Dollar Futures (CD)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Spec	Increase	\$2700	\$2000	\$3,105	\$2,300
Hedge/Member	Increase	\$2000	\$2000	\$2,300	\$2,300

#### Canadian Dollar Spot (USDCA)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Spec	Increase	\$2700	\$2000	\$3,105	\$2,300
Hedge/Member	Increase	\$2000	\$2000	\$2,300	\$2,300

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